

CME DataMine Equity Execution Statistics

Equity Execution Statistics allow you to access the data behind the popular Order Execution Dashboard for Equity Futures.

What products are supported?

E-mini Nasdaq-100 Futures, E-mini S&P 500 Futures and E-mini Dow (\$5) Futures

What statistics are available?

Average rate of execution: The number of milliseconds for an order to be filled based on quantity.

Fill percentage: The distribution of fill percentage based on order quantity.

Market depth: The distribution of order quantities at the top five levels of the order book.

Market width: The average bid/ask spread for different order quantities.

Slippage versus top market: The execution price of an order as compared to the top-of-book price.

Slippage versus mid-market: The execution price of an order as compared to the midpoint of the bid/ask spread.

Order quantity: The distribution of order quantities based over a time period.

Statistics are available in 5 or 30-minute increments.

How will these files be delivered?

For both one-time purchases and subscription service, these files will be delivered via FTP.

If I am already a DataMine subscriber and wish to add Order Execution Statistics to my subscription items, will my username and password change?

No. Your username and password will not be changed.

What should I expect for the file name?

[TIME INTERVAL INTEGER]_min_interval_[STATISTIC]_for_[YYYYMMDD].csv

Example: 5_min_interval_avg_rate_of_exec_for_20121001.csv

Subfolders for each category will adhere to the following convention:

Statistic	Subfolder Naming Convention
Average Rate of Execution	ESARE
Fill Percentage	ESFP
Market Depth	ESMD
Market Width	ESMW
Slippage versus Top Market	ESSTM
Slippage versus Mid-Market	ESMM
Order Quantity	ESOQ

What time are these new files delivered?

Files will arrive at approximately 10 AM CT the next trade date.

How many files will I receive for a given trade date?

The minimum number of files you will receive is one. The maximum file load per trade date is fourteen.

Do all of the statistics files share the same field layout?

Each category has a unique field layout since each contains different information.

Will field layout for the same statistic differ depending on the interval?

The field layout does not differ depending on the interval.

I only see the front month contract for each product in my files. Are statistics for the back months available?

Statistics for back months are not available, although CME DataMine does offer historical Order Execution data. Please contact the DataMine sales team for more information at dataminesales@cmegroup.com
