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*Dissemination of Eurex  
Market Information*

eurex

## Eurex Market Information

Eurex is the world's largest derivatives exchange. Its electronic trading platform provides global access to a broad range of international benchmark products, please refer to [www.eurexchange.com](http://www.eurexchange.com) > **products**.

Market information for all Eurex derivatives is compiled and made available by Deutsche Börse's Market Data & Analytics. This information covers bid and ask prices including corresponding quantities, time & sales data as well as open interest figures.

The dissemination of market information ensures transparency and access to relevant information as well as providing professional traders, financial institutions and their end-users with the basis for further processing this data. With state-of-the-art systems such as Deutsche Börse's high quality datafeed CEF®, both, the availability and quality of Eurex data is ensured.

Via CEF® Deutsche Börse's Market Data & Analytics exclusively provides all Eurex trades of a whole trading day in real time. The information product "Eurex" includes the complete trade chronology which optimizes both, technical analysis and forecasting.

## Real-Time Price Information

Two different levels of Eurex real-time price information is available:

Level 1 data includes the best bid and ask prices and their corresponding quantities.

Level 2 data includes the top ten bid and ask prices and their corresponding quantities.

Level 1 and Level 2 data is available as raw data directly disseminated via CEF® and as ready-to-use processed information provided in a variety of formats by Eurex data vendors. For a list of these vendors, please refer to [www.eurexchange.com](http://www.eurexchange.com) > **Market Access > Member & Vendor Search > Market Data Vendor Search**.

To procure and disseminate Eurex information electronically (real-time or delayed), one must conclude a Market Data Dissemination Agreement with Deutsche Börse AG. Further information about real-time market data dissemination is available at [www.deutsche-boerse.com/mda\\_e](http://www.deutsche-boerse.com/mda_e).

## Delayed Price Information

Delayed Eurex price information is provided 15 minutes after its origination. Delayed Level 1 data is available through data vendors or on the Eurex website [www.eurexchange.com](http://www.eurexchange.com) > **Delayed Quotes**. On the Eurex website, investors can check intra-day quotes or track a future's performance over a period of three, six or nine months with charts provided online.



Delayed Level 2 data is available through data vendors only. For a list of data vendors offering Level 2 data, please refer to [www.eurexchange.com](http://www.eurexchange.com) > **Market Access > Member & Vendor Search > Market Data Vendor Search**.

## Historical Price Information

Investors can refer to historical price information to obtain a precise outline of past trends in the Eurex market. This data is an indispensable research and analysis tool for investors and includes:

Time & sales data covers price, volume and time data as well as the total volume for each futures contract and/or for each option series on Eurex.

Daily trade statistics encompasses opening, closing and settlement prices as well as high and low prices. It also covers the daily total traded volume and open interest for each futures contract and/or option series on Eurex.

Historical price information can be ordered at Market Data & Analytics (contact details see below).

## File Service

Eurex market data is also available through a file service tool offered on the Eurex website [www.eurexchange.com](http://www.eurexchange.com) > **Clearing & Settlement > Market Information > File Service**. This service includes the following files:

Theoretical price data contains data essential for computing option prices and margin requirements.

Daily aggregate market data encompasses opening, closing and settlement prices as well as high and low prices, daily trading volume and open interest for all currently tradable futures contracts and option series.

Eurex Snapshot Summary Report – a snapshot of Eurex statistics at certain times during the trading day.

## Statistic Reports

Eurex statistic reports include volume, open interest and traded volume by account type for all Eurex products and are available free of charge on a daily and monthly basis on the Eurex website [www.eurexchange.com](http://www.eurexchange.com) > **Trading Information > Market Statistics**.

## Access to Eurex Price Information

Access to Eurex price information and the Eurex file service requires a contract with Market Data & Analytics and is subject to fees. For more details, please contact:

T +49-69-211-1 18 00

F +49-69-211-1 44 79

09:00 – 18:00 CET

e-mail [customer.service@eurexchange.com](mailto:customer.service@eurexchange.com)

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