



Eurex[®] Top Level Order Book

The best data for your trading strategies

The Eurex[®] Top Level Order Book provides you with detailed order book data for the analysis of trading activity on the Eurex[®] derivatives market. The data includes all of the best data on buy and sell offers (level 1) on the particular trading day. The prices generated at the relevant time of the transactions carried out and the equities traded are also provided.

Your benefits

- n Low-cost introduction to analysis and ex-post comparison of the Eurex[®] order book
- n Extensive and reliable database for developing and reviewing trading strategies, in particular for algo trading
- n Top data quality directly from the source

Product Packages

- n All Eurex[®] derivatives
- n Eurex[®] Interest rate derivatives
- n Eurex[®] Interest rate futures
- n Eurex[®] Interest rate options on futures
- n Eurex[®] Equity based derivatives (equity index derivatives, equity derivatives (equity options and SSFs), ETF derivatives)
- n Eurex[®] Equity index and ETF derivatives
- n Eurex[®] Highly liquid equity index derivatives (FDAX[®], ODAX, FESX, OESX, FSTX, OSTX, FSMI)
- n Eurex[®] Equity options and Single Stock Futures
- n Eurex[®] all US traded derivatives
- n Highly liquid Eurex[®] US traded products (all fixed-income derivatives, FDAX[®] and FESX)
- n ODAX[®], FDAX[®], FESX, FSTX, OSTX, FSMI

Data fields

Contract ID, exercise price, best bid (price and volume), best ask (price and volume), number of transactions and price

Data delivery

Large volumes of data or history are delivered via DVD or hard drive. Ongoing delivery of daily data is conducted via a file server.

Available history

The Eurex[®] Top Level Order Book data is available dating from 1 April 2008.

Deutsche Börse - Market Data & Analytics is a competent partner for the preparation, dissemination and marketing of reliable, independent and objective information documenting activity on the international markets.

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You can find Market Data & Analytics on the Internet at www.deutsche-boerse.com/mda_e