Market data information file descriptions

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Content

1. Introduction

Eurex publishes market summary information and trading statistic information on the World Wide Web for public access. This information is published for all products traded on Eurex on a daily basis. In addition to the online inquiries Eurex provides files which contains these market information in a compact format to be downloaded.

This document describes the contents and formatting roles used within the Eurex market information files available for public download.

2. Changes since last Version

05. March 2019

- Include adjusted Open Interest (referring to previous business day).

31. July 2018

- Changed field formats and removal of outdated COBAL field formats.

27. March 2007

- Introduction of exchange traded credit derivatives products.

11. May 2006, Eurex Release 8

- Support variable number of decimal digits in price information data. As of previous versions all price information were rounded to two decimal digits. With this version the correct defined number of decimal digits will be displayed for all products.
- Adjusted maximum record size to 255 chars.

4. February 2002, Eurex Release 5

- Adjusted maximum record length.

23. August 1999, Eurex Release 3

- Removed description of «Summary Information File» since this is no longer available for download.
- Changed field format description, according to Eurex Release 3 (No real changes to the usage of this field)

3. General File Layout

In general two different data layout types are available:

- Data in readable, formatted, text layout for direct display and manual capture.
- Data in readable, text formatted and delimited file, for direct download, this files will be ZIP archive for faster downloads

The data within the ZIP archive file with does have the same contents as the data for direct display.

The naming convention of the download file is

KBnnnnnnnn.ZIP, where nnnnnnnn represents the respective business day in the form of Year (4 digits) Month (2 digits) and day (2 digits). The file within the ZIP archive has the same name prefix.

The file extension will be TXT.

The download files as well as the data for direct display are available for the past 20 business days. Older data will be removed from the Internet site.

Detailed File Layout

- ZIP archive, containing only one file
- Character set: ASCII
- record length: variable, max 255 bytes
- field prefix: none
- field suffix: none
- field separator: semicolon (;)

These files are closed with an end of file marker: The last record contains the string ‘end-of-file’

File Header Name	***Name***	***csv format***	***Description***
Datum	business_date	Text 8	Business day in the format YYYYMMDD • YYYY Year • MM Month number • DD Day
Prod_line	product_line	Text 1	Product line code Possible values are: • O Options • F Futures
Prod_typ	product_type	Text 3	Mnemonic product type Possible values are: • STK Stocks • INX Index • FIT Interest Future • FBD Bond Future • CRD Credit Derivatives • CUR Currency • VOL Volatility • INT Interest • BND Bond

Prod_descr	product_description	Text 30	Product description in text format, this is a text describing the combination of PROD_LINE and PROD_TYP. Left justified, training blank
IPS	ips_flag	Text 1	Inter product spread flag. This indicates the inter-product spread (IPS) products itself and their corresponding legs. Possible values are: • ‘ ‘ (blank) non IPS product • I IPS product • L one leg of an IPS product
LegA	ips_a	Text 1	On leg of an IPS product. This field will contain the corresponding security symbol pointing to the corresponding product. This field is only used for IPS products, otherwise it will contain spaces.
LegB	ips_b	Text 1	The second leg of an IPS product. This field will contain the corresponding security symbol pointing to the corresponding product. This field is only used for IPS products, otherwise it will contain spaces.
Secu-ISIN	security_isin	Text 12	The international standard identification number. This uniquely identifies an underlying product.
Secu	security_symbol	Text 4	Security symbol mostly recognized by traders.
Name	security_name	Text 30	Product long name
Exch	primary_exchange_id	Text 4	The Market Identifier Code uniquely identifies any stock exchange. The representation is defined by ISO 9362, e.g. XEUR for EUREX
Currency	currency_code	Text 3	Currency code
Cp	call_put_flag	Text 1	Call/Put identification. Possible values are: • C Call • P Put • ‘ ‘ (blank) for futures
Yr	expiration_year	Text 4	Product expiration year. Format: YYYY
Mth	expiration_month	Text 2	Product expiration month. Format: MM

Exer	exersise_price	Text 11	Strike price for options, for futures always zero. Note: This field will be variable, decimal fractions only will be displayed once present.
V	serie_version_no	Text 1	Product version number for options, for always zero.
Open	daily_open_price	Text 15	Business day's opening price. Note: This field will be variable with or without factional digits displayed.
Low	daily_low_price	Text 15	Business day's low price. Note: This field will be variable with or without factional digits displayed.
High	daily_high_price	Text 15	Business day's high price. Note: This field will be variable with or without factional digits displayed.
Last	daily_last_paid_price	Text 15	Business day's last paid price. Note: This field will be variable with or without factional digits displayed.
Stl	daily_settlement_price	Text 11	Business day's settlement price. Note: This field will be variable with or without factional digits displayed.
Volu	traded_conracts	Text 15	Business day's volume of traded contracts.
Oi	open_interest	Text 15	Business day's open interest, note this represents the current known open interest for this product (unadjusted OI).
Ul_close	underlying_close_price	Text 15	Business day's closing price of corresponding underlying product. Note: This field will be variable with or without factional digits displayed.
AdjOi	open_interest	Text 15	Previous business day's open interest which includes adjustments of current business day (adjusted IO).

4. Availability of these Files

These files are usually available for the last 20 business days.