



Eurex® Real-time Analytics

Eurex data feeds expanded with new information

Deutsche Börse is enhancing its Eurex information products with key analytics for the most liquid and important Eurex futures. The new information can be used by market makers, algo traders, investors, smart order routing applications, analysts and risk managers to evaluate market conditions and trends.

Product universe

The analytics are calculated for the following Eurex futures:

- DAX® Futures (FDAX)
- EURO STOXX 50® Index Futures (FESX)
- EURO STOXX 50 Index Dividend Futures (FEXD)
- EURO STOXX® Banks Futures (FESB)
- SMI® Futures (FSMI)
- VSTOXX® Futures (FVS)
- Euro-Schatz Futures (FGBS)
- Euro-Bobl Futures (FGBM)
- Euro-Bund Futures (FGBL)
- Euro-Buxl® Futures (FGBX)
- Mid-Term Euro-OAT Futures (FOAM)
- Euro-OAT Futures (FOAT)
- Long-Term Euro-BTP Futures (FBTP)

Calculation details

- On-exchange trades and orders/quotes that are visible in the order book are included in the calculation
- Analytics are updated in different time intervals (real-time, per second and every 60 seconds)
- The information is derived from Eurex order book data and trade time series
- The analytics calculation only occurs during continuous trading
- Order and trade information is anonymised and aggregated

Technical information

- The data will be provided within the information products Eurex and Eurex ultra
- Eurex is disseminated via CEF® Core and data vendors
- Eurex ultra is distributed via CEF ultra+ Eurex and data vendors

Example analytics

Initially, more than 25 analytics will be provided. The following list illustrates the range of analytics that are calculated on instrument level:

- Number of arrived orders over the last 30 seconds
- Quantity of arrived orders over the last 30 seconds
- VWAP of buy-triggered trades for a 600 second interval
- Volatility of arrived buy/sell order quantities over the last 300 seconds
- Buyer seller ratio = ratio of aggressive buy orders over the sum of all aggressive buy and sell orders

A full list of Eurex Real-time Analytics including calculation details and examples is available on request.

Contact

Market Data + Services/Content
+49-(0) 69-2 11-1 34 40 (Frankfurt)
+44-20-78 62-72 23 (London)
+1-312-5 44-10 95 (Chicago)
+65-8282-5659 (Singapore)
mds.frontoffice@deutsche-boerse.com
www.deutsche-boerse.com/mds_e