EUREX

Market data information file descriptions

Version	**6**
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Disclaimer

Document History

Release	Date	Comments
	06. Feb 2023	Introduction of Eurex Next Gen ETD-Contracts. Included new fields under *2. General File Layout* • CtDat_Yr • CtDat_Mth • CtDat_Day • CtCompl_Typ • Stl_Mthd • Exer_Styl • CtCycl_Typ • CtCycl_Subtyp • Ct_Frqcy • Ct_ID • CtMthYr_Yr • CtMthYr_Mth • Secu_Desc • Exp_Dat
T7 R.7.1	05. Mar 2019	Included adjusted Open Interest (referring to previous business day).
T7 R.7.0	31. Jul 2018	Changed field formats and removal of outdated COBAL field formats.
	27. Mar 2007	Introduction of exchange traded credit derivatives products.
Eurex R.8	11. May 2006	• 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.
Eurex R.5	04. Feb 2002	Adjusted maximum record length.
Eurex R.3	23. Aug 1999	• 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).

Table of Contents

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 this 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. General File Layout

In general data is available in the following layout type:

- Data in readable, text formatted and delimited file, for direct download, this file will be ZIP archive for faster downloads

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 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

File header Name	***Name***	***csv format***	***Description***
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 10383.
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 2	Product version number for options, for futures always zero.
CtDat_Yr	contract_date_year	Text 4	Date used to identify the instrument. Format: YYYY
CtDat_Mth	contract_date_mth	Text 2	Date used to identify the instrument.

File header Name	***Name***	***csv format***	***Description***
			Format: MM
CtDat_Day	contract_date_day	Text 2	Date used to identify the instrument. Format: DD
CtCompl_Typ	contract_complex_type	Text 1	Type of instrument. Possible value is: 1 = Simple Instrument
Stl_Mthd	settlement_method	Text 1	Settlement type Possible values are: C=Cash P=Physical
Exer_Styl	exercise_style	Text 1	Style family of an option. Possible values are: E = European A = American ' ' (blank) for futures
CtCycl_Typ	contract_cycle_type	Text 1	Indicates the kind of regular expiration pattern, in the context of which the instrument has been created by the exchange. Can change its value during contract lifetime in case of overlapping monthly, quarterly, semi-annual or year cycles. Possible values are: 1 = Daily 2 = Weekly 3 = Monthly 4 = Quarterly 5 = SemiAnnually 6 = Yearly
CtCycl_Subtyp	contract_cycle_subtype	Text 1	Indicates the kind of regular expiration pattern, in the context of ContractCycleType (30865). 1=EndOfMonth optionally set for ContractCycleType (30865) 3=Monthly. Possible values are: 1 = End Of Month ' ' (blank) for others
Ct_Frqcy	contract_frequency	Text 1	Provides information on the expiration granularity of the contract expiry. Does not change during contract lifetime. Possible values are: D = Day W = Week M = Month E = End Of Month
Ct_ID	contract_id	Text 10	Alternate instrument identifier.

File header Name	***Name***	***csv format***	***Description***
CtMthYr_Yr	contract_month_year_yr	Text 4	Contract year of the instrument. Format: YYYY [Note: contractMonth & contractYears are not filled for submonthly contracts (i.e. Daily, Weekly, EoM)]
CtMthYr_Mth	contract_month_year_mth	Text 2	Contract month of the instrument. Format: MM [Note: contractMonth & contractYears are not filled for submonthly contracts (i.e. Daily, Weekly, EoM)]
Secu_Desc	security_description	Text 30	For derivatives market products the SecurityDesc (107) is a unique business identifier. Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S. MONYY.MONYY
Exp_Dat	expiration_date	Text 8	Expiration day of the instrument. Format: YYYYMMDD.
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.

File header Name	***Name***	***csv format***	***Description***
			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).

3. Availability of the File

The file is usually available for the last 20 business days.