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DEUTSCHE BÖRSE
MARKET DATA

CEF[®] ultra+ Eurex

The High Performance Eurex[®] Data Feed

CEF[®] ultra+ Eurex is a low latency direct data feed using multicast technology that was designed specifically for use in algorithmic trading applications.

Most Granular Eurex[®] Market Data Available

- The full chain of Eurex[®] pre-trade and trade information up to an order book depth of 10 for options and up to an order book depth 20 for futures products
- All order book updates on an un-netted basis as soon as they occur

Customized Data Delivery

CEF[®] ultra+ Eurex lets you choose from around 40 Eurex[®] product groups, including:

- Euro-Bond Futures (order book depth 20)
- Options on Euro-Schatz Futures (order book depth 10)
- German Stock Options (order book depth 10)
- Futures and Options on ETFs (order book depth 10)
- DAX[®] Futures (order book depth 20)

State-of-the-art Technology

- High-speed data transmission due to multicast technology, high-performance protocol based on the FIX 5.0 protocol and FAST-based compression
- Simultaneous secure TCP/IP connection (reliable communication link) for the trade recovery feed
- System availability of 99.8 percent
- Access via leased lines, proximity hosting, VPN

Further Information

A detailed description of the Eurex[®] ultra Information Product that is disseminated via CEF[®] ultra+ Eurex can be found on the internet at www.deutsche-boerse.com/mda > Market Data.

In addition to CEF[®] ultra+ Eurex, Deutsche Börse offers the following four data feeds: CEF[®] Core, CEF[®] ultra+ Xetra, CEF[®] ultra+ Irish Stock Exchange and AlphaFlash[®]. More information can be found at: www.deutsche-boerse.com/mda > Market Data > Real-time data feeds.

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