

Historical Data on Demand

Product: Eurex® IOC Liquidity Indicator

File Description

Field	Format	Definition
Date	DATE (YYYY.MM.DD)	Current business date
SecurityID	LONG	Technical instrument-identifier, see refdata-file for reference
MDStatisticTime	VARCHAR (HH24:MI:SS.NS)	Time of calculation of the statistic with nanosecond time precision (UTC)
MDStatisticID	INTEGER	Unique statistics identifier
MDStatisticName	VARCHAR	Acronym for statistics
MDStatisticValue	VARCHAR	Calculated statistics value

The Eurex IOC Liquidity Indicator is provided for the following most liquid options listed on the Eurex Exchanges T7 trading system:

Product code	Product Category	Product Name
OGBS	Fixed Income Options	Options on Euro-Schatz Futures
ODAX	Index Options	DAX® Options
OEXD	Index Options	EURO STOXX 50 Index Dividend Options
OESX	Index Options	EURO STOXX 50® Index Options
OESB	Index Options	EURO STOXX® Banks Options
OKS2	Index Options	KOSPI 200
OSMI	Index Options	SMI® Options
OVS	Volatility Index Options	VSTOXX Options
ADS	DAX Equity Options	Adidas
ALV	DAX Equity Options	Allianz
BAS	DAX Equity Options	BASF
BAY	DAX Equity Options	Bayer
BEI	DAX Equity Options	Beiersdorf
BMW	DAX Equity Options	BMW

CBK	DAX Equity Options	Commerzbank
CON	DAX Equity Options	Continental
DAI	DAX Equity Options	Daimler
DBK	DAX Equity Options	Deutsche Bank
DB1	DAX Equity Options	Deutsche Börse
DPW	DAX Equity Options	Deutsche Post
DTE	DAX Equity Options	Deutsche Telekom
EOA	DAX Equity Options	E.ON
FRE	DAX Equity Options	Fresenius
FME	DAX Equity Options	Fresenius Medical Care
HEI	DAX Equity Options	HeidelbergCement
HEN3	DAX Equity Options	Henkel
IFX	DAX Equity Options	Infineon
SDF	DAX Equity Options	K+S
LXS	DAX Equity Options	Lanxess
LIN	DAX Equity Options	Linde
LHA	DAX Equity Options	Lufthansa
MRK	DAX Equity Options	Merck
MUV2	DAX Equity Options	Münchener Rückversicherung
RWE	DAX Equity Options	RWE
SAP	DAX Equity Options	SAP
SIE	DAX Equity Options	Siemens
TKA	DAX Equity Options	Thyssen Krupp
VO3	DAX Equity Options	VOLKSWAGEN VZ
ABBN	Other Equity Options	ABB
EAD	Other Equity Options	Airbus Group N.V.
CGE	Other Equity Options	Alcatel
ISPA	Other Equity Options	ArcelorMittal
AXA	Other Equity Options	AXA
IES5	Other Equity Options	Banca Intesa
BBVD	Other Equity Options	Banco Bilbao Vizcaya Argentaria
BSD2	Other Equity Options	Banco Santander Central Hispano
CAR	Other Equity Options	Carrefour
CFR	Other Equity Options	Compagnie Financière Richemont
CSGN	Other Equity Options	Credit Suisse Group
GZF	Other Equity Options	GDF Suez
HOLN	Other Equity Options	Holcim
IBE	Other Equity Options	Iberdrola

INN	Other Equity Options	ING
KPN	Other Equity Options	KPN
MEO	Other Equity Options	Metro
NESN	Other Equity Options	Nestlé
NOA3	Other Equity Options	Nokia
NOVN	Other Equity Options	Novartis
FTE	Other Equity Options	Orange
PEU	Other Equity Options	Peugeot
ROG	Other Equity Options	Roche Holding
ROY	Other Equity Options	Royal Dutch Shell
SNW	Other Equity Options	Sanofi-Aventis old
SGE	Other Equity Options	Société Générale
UHR	Other Equity Options	Swatch Group
SREN	Other Equity Options	Swiss Re
SCMN	Other Equity Options	Swisscom
SYNN	Other Equity Options	Syngenta
TQI5	Other Equity Options	Telecom Italia
TNE5	Other Equity Options	Telefonica
TOTB	Other Equity Options	Total
UBSN	Other Equity Options	UBS
CRI5	Other Equity Options	UniCredit
UNI	Other Equity Options	Unilever
VVU	Other Equity Options	Vivendi