Eurex Circular 062/18

High Precision Timestamp File Service available for all Eurex trade executions

Since Monday, **13 August 2018**, the High Precision Timestamp (HPT) day file service is available for all Eurex trade executions in products, where market data is only disseminated on Eurex Enhanced Market Data (EMDI). Up until now, the HPT file contained information only for products with Enhanced Order Book Interdace (EOBI) market data.

The HPT file service allows latency sensitive market participants to isolate the latency introduced by the network and optimise and backtest their investment strategies. The new timestamp is captured at the outer bounds of the Exchange network and is available for all aggressive orders sent via Co-Location 2.0 Service. Sample data files are available in the Member Section on www.eurexchange.com under the following path:

Technical Connection > Downloads > Analysis Tools

For more information, please contact us at mds.analytics@deutsche-boerse.com

Attachment:
High Precision Timestamp File Service Product Information

Date: 17 August 2018

Recipients:
All Trading Participants of Eurex Deutschland and Vendors

Authorized by:
Mehtap Dinc

Target group:
- All Departments

Contact:
MDS Analytics Team
T +44 (0) 207 8 627524,
mds.analytics@deutsche-boerse.com

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

Internet:
www.eurexchange.com

Management Board:
Thomas Book,
Mehtap Dinc, Erik Tim Müller,
Michael Peters, Randolf Roth

ARBN: 101 013 361