

Historical Data on Demand

Product: Eurex® RTA Vola

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	NUMBER	Calculated statistics value

Intraday Volatility Forecast ist calculated for three front contracts of:

Product Code	Product Name	ISIN
FDAX	FUT ON DAX INDEX	DE0008469594
FESX	FUT ON EURO STOXX 50	DE0009652388
FGBL	FUT 8 1/2-10 1/2 Y.GOV.BOND 6%	DE0009652644