Historical Data on Demand

Product: Eurex® Tick data

File Description

Field	Format	Definition
date	DATE (YYYY.MM.DD)	Current business date
SecurityID	LONG	Instrument identifier, i.e. "8852"; see refdata-file for reference
MDEntryTime	VARCHAR (HH24:MI:SS.NS)	Official time of trade execution with nanosecond time precision (UTC)
MsgSeqNum	INTEGER	The message sequence number is incremented per product across all message types on a EMDI incremental feed
SenderCompID	INTEGER	Unique id of a sender
MarketSegmentID	INTEGER	Product identifier, e.g. "89"; see refdata-file for reference
MDUpdateAction	SMALLINT	Value Description: 0 - New 1 - Change 2 - Delete 3 - Delete Thru 4 - Delete From 5 - Overlay
MDEntryPx	NUMBER (15,5)	Price
MDEntrySize	INTEGER	Quantity
TrdType	INTEGER	Defines when the trade happens. For trades outside the auctions, this field is not set. Value Description: 1100 - Opening Auction Trade 1101 - Intraday Auction Trade 1102 - Volatility Auction Trade 1103 - Closing Auction Trade 1104 - Cross Auction Trade
TradeCondition	INTEGER	The raw format of the values U, R, AX, AY, AJ, AW, k, BD, a is 1, 2, 4, 8, 16, 32, 64, 128, 256, i.e. each value is represented by a different bit. The values can be added together to form combinations of the

		values. If U, AX are sent then 1 + 4 = 5 are the encoded field values. Value Description: U - ExchangeLast R - OpeningPrice AX - HighPrice AY - LowPrice AJ - OfficialClosingPrice AW - LastAuctionPrice k - OutOfSequenceETH BD - PreviousClosingPrice a - VolumeOnly
AggressorTimestamp	VARCHAR (HH24:MI:SS.NS)	Entry time of the incoming order that triggered the trade (UTC)
RequestTime	VARCHAR (HH24:MI:SS.NS)	Gateway-In timestamp (UTC)
AggressorSide	SMALLINT	Side of the incoming order, which created the trade. Value Description: 1 - Buy 2 - Sell
NumberOfBuyOrders	INTEGER	Number of buy orders involved in this trade
NumberOfSellOrders	INTEGER	Number of sell orders involved in this trade
RestingCxlQty	INTEGER	Quantity of orders, that are deleted due to a SMP event
MDEntryID	INTEGER	Represents the match step ID. This field is unique for given MarketSegmentID