

Historical Data on Demand

Product: Xetra® Best Bid / Best Ask

File Description

| Field | Format | Definition |
|--------------|----------------------------|-------------------------------------------------------------------|
| date | DATE (YYYY.MM.DD) | Current business date |
| isix | NUMBER | Technical instrument-identifier, see refdata-file |
| entryTime | VARCHAR (HH24:MI:SS.MS) | Official time of book entry with microsecond time precision (UTC) |
| seqNum | INTEGER | Sequence Number |
| entryPrcBid | NUMBER (15,3) | Bid Price |
| entryQtyBid | NUMBER (15,3) | Bid Quantity |
| numOrdersBid | INTEGER | Number of bid orders |
| entryPrcAsk | NUMBER (15,3) | Ask Price |
| entryQtyAsk | NUMBER (15,3) | Ask Quantity |
| numOrdersAsk | INTEGER | Number of ask orders |