

Historical Data on Demand

Product: Xetra® Tick Data EnBS

File Description

Field	Format	Definition
date	DATE (YYYY.MM.DD)	Current business date
isix	INTEGER	Technical instrument-identifier, see refdata-file for reference
timeStamp	VARCHAR (HH24:MI:SS.MS)	Creation timestamp with microsecond time precision (UTC)
seqNum	INTEGER	Sequence number
priceTypeCod	CHAR	C – Continuous Trading O – Opening Auction A – Auction F – Closing Auction V – Volatility Interruption in Continuous Trading M – Mini Auction L – Liquidity Interruption
entryType	INTEGER	4 – Last trade price 10 – BEST trade price 11 – Midpoint trade price
entryPrc	NUMBER (15,3)	Price
entryQty	NUMBER (15,3)	Quantity
entryTime	VARCHAR (HH24:MI:SS.MS)	Match time with microsecond time precision (UTC)
actnCod	INTEGER	4 – Add 5 – Update 6 – Delete