

Historical Data on Demand

Product: Eurex® Price Time Series (OHLC)

File Description

Field	Format	Definition
date	DATE (YYYY.MM.DD)	Current business date
timeFrom ¹	VARCHAR (HH24:MI:SS)	Interval start time
timeTo ²	VARCHAR (HH24:MI:SS)	Interval end time
SecurityID	LONG	Technical instrument-identifier, see refdata-file for reference
open	NUMBER (15,5)	First price of the day/interval
high	NUMBER (15,5)	Highest price of the day/interval
low	NUMBER (15,5)	Lowest price of the day/interval
close	NUMBER (15,5)	Closing/Last price of the day/interval
volume	INTEGER	Volume
numberOfTicks	INTEGER	Number of Ticks

¹ not applicable/empty for aggregation on a daily level

² not applicable/empty for aggregation on a daily level