Historical Data on Demand

Products: Eurex® On-book Trades

File Description

Field	Format	Definition
FACT_DATE	DATE (YYYY-MM-DD)	Current business date
FACT_TIMESTAMP	TIMESTAMP (YYYY-MM-DD HH24:MI:SS.FF)	Timestamp (UTC) of the trade
QUANTITY	INT	Deal quantity
PRICE	FLOAT	Price of the trade
SIDE	INT	Side of the aggressive (taker) trade 1=BUY, 2=SELL
PRODUCT_ID	VARCHAR	Product name; e.g. FESX, FGBL, FDAX …
PRODUCT_MR_LONG_NAME	VARCHAR	Mnemonic text on the product
PRODUCT_TYPE	VARCHAR	Eurex product type. FINX – Equity Index Futures, OINX – Index Options, FSTK – Single Stock Futures, OSTK – Single Stock Options, FBND –Fixed Income Futures, OFBD – Fixed Income Options,FINT – Money Market Futures, OFIX – Volatility / Dividend/ Commodity Index Futures, OFIT – Money MarketOptions, FVOL – Volatility Index Futures, FCUR – Currency Futures, OCCUR – Currency Options
CURRENCY	VARCHAR	Currency of the contract (instrument)
ISIN	VARCHAR	Isin of the contract (instrument)
SECURITY_ID	INT	T7 unique technical instrument identifier
CALL_PUT_INDICATOR	CHAR	C=CallL, P=Put, F=Future
STRIKE_PRICE	FLOAT	Strike price of the options
EXPIRY	INT	Expiry of the contract (instrument) in YYYYMM format
EXPIRY_DATE	DATE (YYYY-MM-DD)	Expiry date for the contract (instrument)
CONTRACT_VALUE	FLOAT	Contract value per contract point
CONTRACT_MULTIPLIER	FLOAT	Contract Multiplier