

Eurex® Top Level Order Book

File Description

Product number 2200 - 2216

Field	Format	Definition
EVENT_TYPE	STRING(1)	Dataset: T=Trade, O=Order
SERIES_ID	NUMBER(15)	Technical series identification number
PRODUCT_BUSINESS_ID	STRING(4)	Product ID Code
CALL_PUT_FLAG	STRING(1)	C = Call P = Put F = Future
EXP_DAY/MONTH/YEAR	NUMBER(6)	Contains the decade year part of the expiration date concatenated with the month part of the expiration date
EXERCISE_PRICE	DOUBLE	Strike/Base price of an option series, 0 for futures
VERSION	STRING(1)	The version number indicates the number of capital adjustments a series went through. It is usually '0'. A product has a version number. This number will be assigned for all created series. After a capital adjustment, the version number for the product will increase by 1.
START_TIMESTAMP	NUMBER (14)	yymmddhhmmssss
END_TIMESTAMP	NUMBER (14)	yymmddhhmmssss
ASK_PRICE	NUMBER(15,3)	Price
ASK_VOLUME	NUMBER(15)	Units
BID_PRICE	NUMBER(15,3)	Price
BID_VOLUME	NUMBER(15)	Units
MARKET_STATUS	STRING(5)	CLNET = Closing Netting FAST = Fast Market NETTI = Price after auction TRAD = Trade POSTF = Post Full
TRADE_PRICE	DOUBLE	Trade Price
TRADE_SIZE	NUMBER(15)	Trade Size in Contracts
TRADE_TIMESTAMP	NUMBER(14)	Timestamp of the trade Format picture: YYMMDDHHMMSSSHS

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