



Eurex® Flow Insights

Understanding market sentiment and investor activity

- The data products Eurex Flow Insights Equity + Index and Eurex Flow Insights Fixed Income provide a **daily analysis of order flow by market participant groups** (agent, market maker and proprietary trader)
- The flow analysis offers valuable **insights into market sentiment** and is available via the Deutsche Börse Data Shop
- The information allows clients to evaluate market positioning by participant group and identify market trends
- The data is provided for the **most active futures and options traded on Eurex**

Designed for

Market participants such as

- Buy-side and sell-side traders, researchers and analysts
- Brokerage firms
- Hedge funds

Data details

- Net traded flow (buy minus sell volume) is broken down by market participant groups and aggregated daily per instrument
- Market participant groups are: agent, market maker and proprietary trader
- Flow includes on-book and off-book (TES) trades
- Options and futures strategies are decomposed into legs
- Anonymity is ensured by aggregating the net trading volume and by excluding less active products
- Data is available at T+1 in CSV format

Eurex Flow Insights Equity + Index

- Calculated for a range of the most active equity options, index futures and index options, including DAX® Futures and EURO STOXX 50® Futures

Eurex Flow Insights Fixed Income

- Calculated for the most active products including Euro Bund Futures, Euro Bobl Futures and options on Bund Futures

Access

- The Eurex Flow Insights data is available via the Deutsche Börse Data Shop subscription service at historical-datashop.deutsche-boerse.com
- For more information or to subscribe to this service, please contact analytics@deutsche-boerse.com
- Sample files are available on request

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