



## API service for historical data

### Easy access to historical Eurex<sup>®</sup> and Xetra<sup>®</sup> data

- The API service offered by Deutsche Börse's Data Shop allows clients to access historical Eurex and Xetra data in a convenient and user-friendly way
- Clients can select the instruments they are interested in and pick and choose subsets of data
- Clients only pay for the data they consume
- Clients can save on costs of data storage and development by accessing historical data on demand
- Data can be retrieved in its raw form or through various available functions

#### Key benefits

- Eurex and Xetra orderbook information is available on request (up to order book depth 15, depending on instrument)
- Fast retrieval of relevant data for analysis within an IDE, with multiple languages supported
- Unadulterated data straight from the exchange
- The need for storing historical data backups is eliminated
- The total costs for data ownership are reduced

#### Additional functionality supported

- Reference dataset lookup
- Time series of both on and off exchange (TES) trades
- Best bid/best ask
- Open, high, low, close (OHLC)
- Point in time reconstructed orderbook
- Auctions

#### Service details

- Users can access all Enhanced Market Data Interface (EMDI) data
- Data is made available on a next day (T+1) basis
- Languages supported include: Python, R, Java and C#
- Historical data is available from January 2014 onwards

#### Access

- The API service is made available via the Deutsche Börse Data Shop subscription service at [www.datashop.deutsche-boerse.com](http://www.datashop.deutsche-boerse.com)
- For more information or to subscribe to this file service please contact [analytics@deutsche-boerse.com](mailto:analytics@deutsche-boerse.com)
- A trial service is available on request

**[www.datashop.deutsche-boerse.com](http://www.datashop.deutsche-boerse.com)**