



DEUTSCHE BÖRSE  
GROUP

Data Services

# Market data from Deutsche Börse

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Real-time. Reliable. Relevant.

# Deutsche Börse Group

## A global market operator

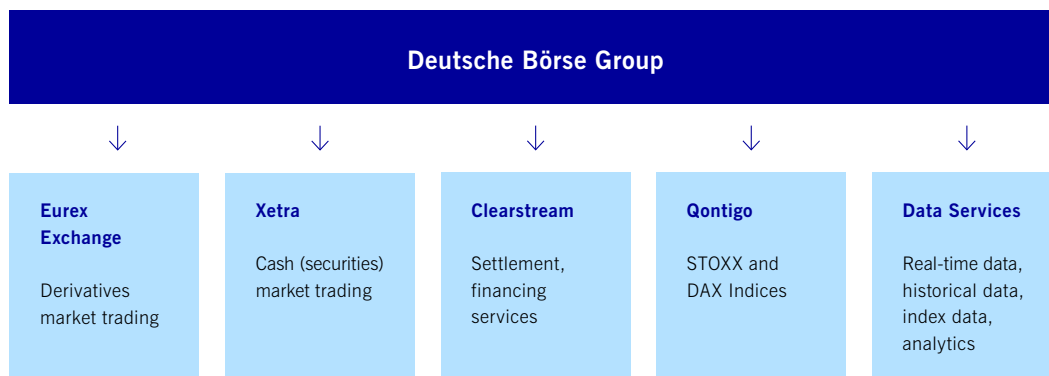
Deutsche Börse Group, whose history dates back to 1585, is today one of the largest exchange organisations world-wide. The Group is headquartered in Germany and has more 6,000 employees working to provide investors, financial institutions and companies access to global capital markets.

Deutsche Börse Group's integrated business model covers the entire process chain from securities and derivatives trading, clearing, settlement and custody, through to market data and the development and operation of electronic trading systems. Deutsche Börse Group owns the derivatives exchange Eurex Exchange, the securities exchange Xetra, as well as the settlement and custody business Clearstream. Through its subsidiary Qontigo, Deutsche Börse calculates the well-known STOXX and DAX indices.

The Group's market data business, operated by Data Services, is trusted by more than 4,000 institutions and 410,000 subscribers. Data Services also supports other exchanges and cooperation partners in the distribution and licensing of their market data, among others, these are BSE India, Taiwan Futures Exchange (TAIFEX) and the Bulgarian Stock Exchange.

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### Deutsche Börse Group's business areas



Simplified illustration

### Trademarks

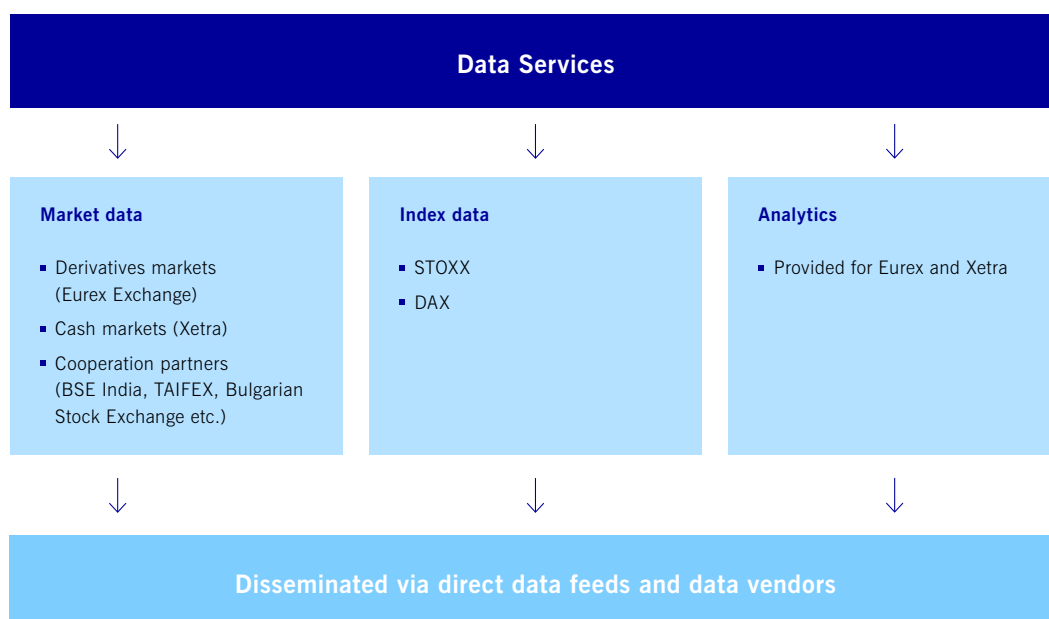
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# Deutsche Börse

## Data Services

### Powering markets with high quality data

An overview of Data Services



Simplified illustration

#### What is real-time market data?

Deutsche Börse's real-time market data information products typically provide the following information:

- Best bid
- Best ask
- Last traded price and quantity
- Up to 15 top buy and sell offers (available in level 2 products)

Clients can choose between receiving data directly from Deutsche Börse via the CEF direct data feeds or from data vendors who receive the data from Deutsche Börse. CEF data feeds disseminate market data ultra-fast, i.e. within milliseconds or even microseconds, depending on the feed chosen and the location of the client's application.

## Our flagship information products

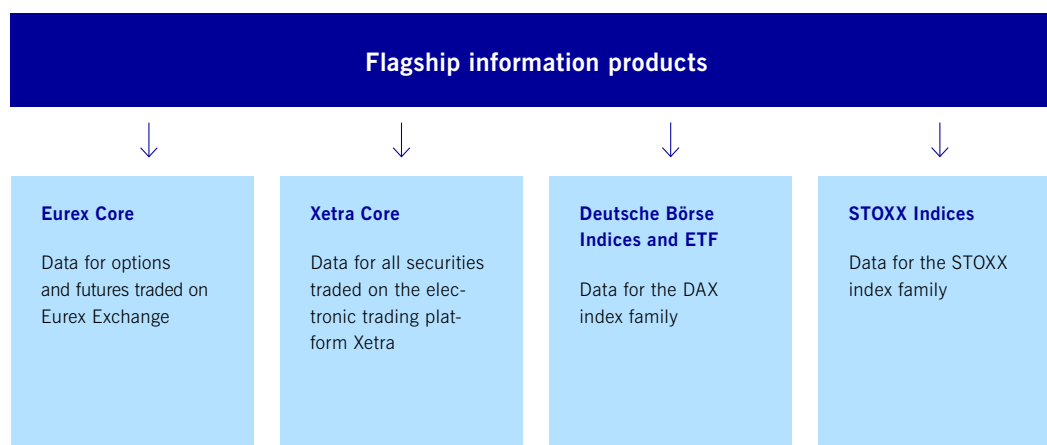
Deutsche Börse provides financial market participants with reliable and valuable input to help them operate successfully in today's markets.

The data products provide real-time and historical information on instruments listed on Deutsche Börse's own trading venues (Eurex and Xetra) as well as those of our cooperation partners. We also provide data for the DAX and STOXX indices.

The below chart highlights the most important real-time information products.

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Real-time information products for leading markets and indices



Simplified illustration



## Eurex Core

# Market data from the leading global derivatives exchange

Eurex is one of the world's leading derivatives exchanges offering a broad range of international benchmark products, operating the most liquid fixed income markets in the world and featuring open and low-cost electronic access. With market participants connected from 33 countries, trading volume at Eurex exceeds 1.8 billion contracts per year.

**The most well-known and heavily traded Eurex Exchange products include:**

- Euro Schatz Futures
- Euro Bobl Futures
- Euro Bund Futures
- Euro Buxl Futures
- EURO STOXX 50 Index Futures
- DAX Index Futures
- KOSPI 200 Options
- MSCI Index Futures

The information product Eurex Core contains netted pre-trade information and un-netted trade information.\*

\*Netted pre-trade information provides bids and offers at specified time intervals; un-netted pre-trade information provides all bids and offers (up to the pre-defined order book depth) as soon as they occur.

## Xetra Core

# Data from Germany's most important stock market

The information product Xetra Core provides a comprehensive overview of the trading activity on Germany's most important stock market. Xetra is one of the leading trading platforms for securities in Europe and the reference market for German equities and exchange traded funds (ETFs). It is also the world's largest exchange network, connecting more 160 trading participants from 16 countries.

More than 1.000 German and international shares can be traded on Xetra, including the German blue chips from the DAX index.

### **Well-known German companies traded on Xetra:**

- Adidas
- BMW
- Daimler
- Linde
- Lufthansa
- Porsche
- Siemens
- Volkswagen

### **US companies traded on Xetra:**

- Apple
- Cisco
- Exxon
- Microsoft
- Pfizer

The information product Xetra Core contains netted pre-trade and un-netted trade information.\*

\*Netted pre-trade information provides bids and offers at specified time intervals; un-netted pre-trade information provides all bids and offers (up to the pre-defined order book depth) as soon as they occur.

## Deutsche Börse Indices and Xetra ETF

### Data for the leading German index DAX

The DAX index tracks the performance of the 30 largest German companies and is widely used as an indicator of German economic activity.

#### Some well-known DAX index constituents are:

- Adidas
- BMW
- Daimler
- Lufthansa
- SAP
- Siemens

The information product Deutsche Börse Indices and Xetra ETF provides trade and price information for the complete Deutsche Börse index universe (the DAX index as well as many other indices in the DAX family). It also includes data for more than 1,000 ETFs listed in Deutsche Börse's XTF Exchange Traded Funds segment, Europe's leading market for actively and passively managed exchange-traded funds.

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#### DAX index composition (15 April 2020)

1. adidas AG	11. Deutsche Börse AG	21. Lufthansa AG
2. Allianz SE	12. Deutsche Post AG	22. Merck KGaA
3. BASF SE	13. Deutsche Telekom AG	23. MTU Aero Engines NA
4. BMW AG	14. E.ON SE	24. Munich Re
5. Bayer AG	15. Fresenius Medical Care KGaA	25. RWE AG
6. Beiersdorf AG	16. Fresenius SE	26. SAP SE
7. Continental AG	17. HeidelbergCement AG	27. Siemens AG
8. Covestro AG	18. Henkel AG & Co KGaA	28. Volkswagen AG
9. Daimler AG	19. Infineon Technologies AG	29. Vonovia SE
10. Deutsche Bank AG	20. Linde AG	30. Wirecard AG

## STOXX Indices

### Data for leading European and global indices

STOXX Ltd., part of Deutsche Börse Group, is a leading global index provider. Its most recognised index is the EURO STOXX 50, which provides a blue-chip representation of supersector leaders in the Eurozone.

The information product STOXX Indices provides comprehensive real-time data for the European and global indices calculated by STOXX.

#### EURO STOXX 50 index composition (15 April 2020)

1. adidas AG	DE	26. Fresenius Health	DE
2. Ahold Delhaize	NL	27. GRP Societe Generale	FR
3. Air Liquide	FR	28. Iberdrola	ES
4. Airbus	FR	29. Industria de Diseno Textil	ES
5. Allianz	DE	30. ING	NL
6. Amadeus IT Group	ES	31. Intesa Sanpaolo	IT
7. Anheuser Busch InBev	BE	32. Kering Retail	FR
8. ASML Holding	NL	33. Linde	DE
9. AXA	FR	34. L'Oreal	FR
10. BASF	DE	35. LVMH Moet Hennessy	FR
11. Bayer	DE	36. Munich Re	DE
12. BCO Bilbao Vizcaya	ES	37. Nokia	FI
13. BCO Santander	ES	38. Orange	FR
14. BMW	DE	39. Philips Health Care	NL
15. BNP Paribas	FR	40. Safran	FR
16. CRH Construction	IE	41. Sanofi	FR
17. Daimler	DE	42. SAP	DE
18. Danone	FR	43. Schneider Electric	FR
19. Deutsche Börse	DE	44. Siemens	DE
20. Deutsche Post	DE	45. Telefonica	ES
21. Deutsche Telekom	DE	46. Total Oil & Gas	FR
22. ENEL	IT	47. Unilever	NL
23. Engie	FR	48. Vinci Construction	FR
24. ENI	IT	49. Vivendie Media	FR
25. EssilorLuxottica Health	FR	50. Volkswagen	DE



## Analytics

### Advanced analytics improve decision making

Order book and trade analytics provide valuable insight regarding market liquidity and trends. Deutsche Börse's analytics are derived from full order book and trade data and help market participants to enhance their trading and risk management.

#### **Analytics highlights:**

- Eurex Flow Insights provide a daily analysis of order flow by market participant groups (agent, market maker and proprietary trader) by instrument.
- High Precision Timestamps (HPT) give important insight into the speed of an order within the Eurex and Xetra trading architecture.
- The A7® Analytics Platform provides easy access to co-location quality Eurex and Xetra data via an online platform and can be used for order book visualisation and developing and back-testing algos.

## Data availability

### Global reach, fast delivery

All data products are disseminated via Deutsche Börse's CEF direct data feeds as well as through information providers (vendors). A list of vendors can be found at [www.data.services.deutsche-boerse.com](http://www.data.services.deutsche-boerse.com) > Quick links > Vendor list.

#### **CEF data feeds offer the following advantages:**

- Data is disseminated ultra-fast
- Special feed solutions are offered for different needs, e.g. a consolidated feed with all data products or Ultra feeds with increased data granularity
- Fastest source for DAX and STOXX index data
- Fastest source of data for non-trading participants

#### **We offer a tailored CEF Asia feed for our clients in Asia. Highlights of CEF Asia are:**

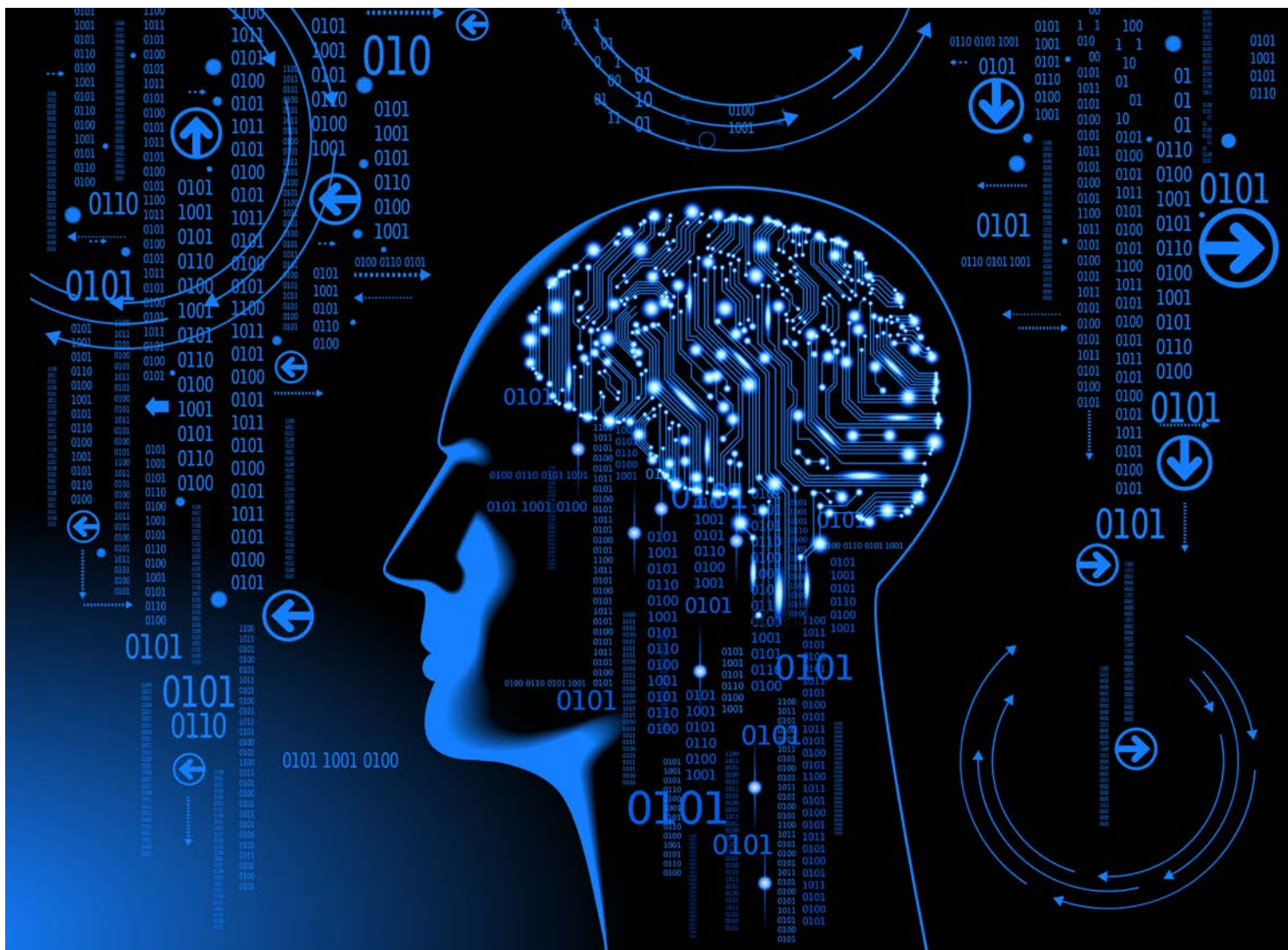
- Focuses on the most liquid instruments traded on Eurex and Xetra and the most important DAX and STOXX indices
- Provides Xetra and Eurex data in netted mode and reduced market depth for easier and faster processing
- Exclusively offered to the Asian market with regional connection options

## Contact

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