



Xetra® Flow Insights

Unique insights into Xetra market dynamics

- The data product Xetra Flow Insights provides increased transparency by breaking down order flow for all Xetra securities whilst offering unique insights into Xetra market dynamics and sentiment.
- The flow analysis delivers exceptional trading information and will be available via the Deutsche Börse Data Shop
- The product provides ISIN level granularity and aggregates daily trading volumes and flows by 'customer' and 'non-customer' groups with history available back to July 2017
- Xetra Flow Insights is updated daily for all Xetra securities

Designed for

Market participants such as

- Buy-side and sell-side traders, researchers and analysts
- Market makers
- Brokerage firms
- Systematic trading firms

Benefits

- Xetra Flow Insights can be used as momentum and market sentiment factors in systematic strategies
- Complements the Eurex® Flow Insights information provided for Eurex options and futures
- Unique tool to increase transparency in the market

Data details

- Net traded volume (shares bought minus shares sold)
- Information product groups trading volume by customer and non-customer

- Customer group consists of trading flow executed on behalf of end-customers, including DMA/Order Routing volumes
- Non-customer flow represents all other volumes, in particular market making activity and all other trading on own account
- Provides ISIN level granularity
- Covers all Xetra instruments
- Data aggregated and delivered daily at T+1 in CSV format

Access

- The Xetra Flow Insights data will be available via the Deutsche Börse Data Shop subscription service at www.datashop.deutsche-boerse.com
- For more information, please contact analytics@deutsche-boerse.com
- Sample files are available on request

analytics@deutsche-boerse.com
historical-datashop.deutsche-boerse.com