



Deutsche Börse analytics suite

Taking a deep dive into the market

Xetra® Flow Insights

- Offers unique insights into Xetra market dynamics and sentiment
- Delivers increased transparency by breaking down the daily order flow (buy minus sell volume) for all securities listed on Xetra
- Provides ISIN granularity and aggregates daily trading volumes and flows by “customer” and “non-customer” groups
- Data can be used as momentum and market sentiment factor in systematic strategies

Eurex® Flow Insights

- Net traded flow (buy minus sell volume) aggregated daily per instrument and broken down by market participant groups into “agent”, “market maker” and “proprietary trader”
- Covers over 350 futures and options traded on Eurex
- Allows clients to evaluate market positioning by participant group and identify market trends

A7® Analytics Platform

- Direct access to nanosecond precise order-by-order market data for all traded instruments on Eurex and Xetra
- Flexible visualization of the order book and adjunct measures within an intuitive cloud-based platform
- Clients can quickly grasp market situations using the summary functionality and easily drill down into the market microstructure

- Supports clients in maximising trading efficiency, improving alpha generation and developing and back testing execution algorithms

High Precision Timestamps (HPT)

- Valuable information down to the nanosecond on the flow of an order in the T7® trading architecture
- Timestamp is captured as an order arrives at the outer boundary of the exchange’s network and provides information on the flow of the orders
- Can be used to evaluate and optimise investment strategies, in particular they allow latency sensitive market participants to accurately calculate the time delta to winning orders

The Herfindahl–Hirschman Index (HHI)

- HHI is a commonly accepted measure of market concentration
- Using Xetra and Eurex proprietary data, Deutsche Börse provides unique insights into market concentration and the relative demand imbalance
- The HHI helps market participant to assess the quality of available liquidity and to identify concentration risk

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