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
- Data is available at t+1

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"
- Allows clients to evaluate market positioning by participant group and identify market trends
- Data is available at t+1

Eurex Open Interest Insights

- Captures the net traded flow aggregated into market participants groups similar to Eurex Flow Insights
- Provides an additional measure of Open Interest, giving insights into the distribution of exposure in the futures and options markets, offering key information regarding investor's risk appetites and convictions
- Covers nearly all liquid Eurex products (approx. 350 products)

- History is available back to 2002 with previous stringent liquidity rules removed for expiries 2002–2018
- Historical expiries between 2002–2018 are further available for all Eurex instruments except Single Stock and FX Futures
- Data is available at t+2

A7® Analytics Platform

- The cloud-based platform offers the unique combination of Eurex, Xetra, EEX and CME Group data within an easy-to-use framework, providing insights into market situations and microstructures
- Based on most granular data, A7 gives you direct access to flexible analytics tools and lets you benefit from advance market insights to further enhance your trading and risk management capabilities
- Users can quickly grasp market situations using the summary functionality and drill down into the market microstructure easily
- Supports you in maximising trading efficiency, improving alpha generation and developing and back testing execution algorithms
- Eurex and Xetra data is available intraday and as of April 2019
- EXX data is available intraday and as of November 2020
- The CME Group data is available on a T+1 basis and includes all major asset classes from the Chicago Board of Trade (CBOT), the Chicago Mercantile Exchange (CME), the Commodity Exchange (COMEX) and the New York Mercantile Exchange (NYMEX) with history back to 2017
- Access to A7 through a browser-based frontend, the data can be retrieved via API

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 ot the outer boundary of the exchange's network and provicdes 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
- Data is available at t+1

HHI Insights

- The Herfindahl-Hirschman Index is a commonly accepted measure of market concentration
- Using Xetra and Eurex proprietary data, HHI Insights provides unique insights into market concentration and the relative demand imbalance
- It helps market participant to assess the quality of available liquidity and to identify concentration risk
- HHI Insights is available for both Eurex and Xetra instruments
- The figures are calculated daily and delivered T+1

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