



Right from the source: Historical data from Deutsche Börse's Data Shop

The analysis of market behaviour and the many different facets of interactions between market participants is a constant challenge for financial institutions. The absolute reliability of the data source is therefore even more important. The Deutsche Börse Data Shop and its 100 terabytes of trading data offers just that. Quick and easily accessible, 24 hours a day.

To ensure smart, flexible, and efficient delivery of all data, we have set up a high-performance, cloud-based infrastructure that scales from one to thousands of securities in seconds. A state-of-the-art user interface covering all types of front-end devices allows you to quickly and easily integrate data into your business processes.

Deutsche Börse Data Shop – new look, more functional and accessible

Our newly designed Data Shop does not only come with a clear and modern look, but also offers new functionalities such as:

- purely file-based delivery platform
- newly tailored product range
- one common user pool for the new Data Shop and our A7 Analytics Platform

All the original main functionalities, including delivery of daily subscription services or one-off historical data purchases, remain unchanged. You can obtain transparent price information and pay by credit card or bank transfer.

Find all the data you need – fast and intuitive

Finding your way to the data you need is easy and intuitive. Main functionalities include delivery of daily subscription services or one-off historical data

purchases. Our purely file-based delivery platform provides you with a comprehensive and tailored product range. A common user pool of the Data Shop and our A7 Analytics Platform lets you simply login in with the same email address and password to both applications. This brings our Data Shop and the A7 Analytics Platform closer together and makes access even more convenient for you.

What data can you get and how?

Our Data Shop provides access to a plethora of data sets based on the historical data from our trading venues Eurex, Xetra, Clearstream and 360T:

- Analytics
- Market data stream files
- 360T FX data
- Reference Data
- Bond Liquidity Data (as of Q3/2022)

Analytics

Eurex Flow Insights provides insights into market sentiment and investor behaviour through daily analysis of the order flow of the most active Equities and Fixed Income Futures and Options, broken down by market participant group (agents, market makers and proprietary traders) and aggregated per instrument on a t+1 basis with 20 years of history available to backtest.

Eurex Open Interest Insights provides Eurex Flow Insights data with the additional measure of Open Interest, giving insights into the distribution of exposure in the futures and options market and offering key information regarding investor's risk appetites and convictions. The product scope is based on an expanded coverage of approximately 370 liquid Eurex

products and is reviewed quarterly. The history available spans back to 2002 with previous stringent liquidity rules removed for expiries 2002-2018.

Xetra Flow Insights provides a daily analysis of the order flow of Cash Equities and ETP instruments by customer/non-customer groupings. This information is crucial when it comes to assessing market sentiment and investor behaviour in the equities space. History spans back to 2017.

HHI Insights Using Xetra® and Eurex® proprietary data, HHI Insights offers unique insights into market concentration and relative demand imbalances. It helps market participants to assess the quality of available liquidity and to identify concentration risk. The analytics product gives customers additional guidance when deciding to add a new market to their trading universe, when setting maximum position size limits, and when deciding on how aggressively they would like to enter and exit positions. HHI Insights also provides concentration indicators for several breakdowns, e. g. buy vs. sell and aggressive vs. passive. The subscription is available on a t+1 basis with history back to 2017.

High Precision Timestamps (HPT) provides valuable information about the speed of an order in the T7 architecture for both Xetra® and Eurex®. Nanosecond precise HPTs are captured as soon as orders arrive at the outer boundary of the Exchange network and provide information on the flow of the orders. The High Precision Timestamps can be used to evaluate and optimize investment strategies - in particular they allow latency sensitive market participants to accurately calculate the time delta to winning orders. This subscription is available on a t+1 basis and includes history back to July 2018.

Market data stream files

Get access to the complete historical order book and trade data from our trading venues Eurex and Xetra. Select the data you need from a variety of products with different order book depths and levels of transparency.

360T FX data

Our 360T FX data offering significantly increases the availability of historical FX data for market participants. 360T is part of Deutsche Börse Group and provides services across the entire workflow of FX and short-term money market asset classes. Using this data, our clients can access and manage historical FX data from 360T's Historical Data Feed (HDF) which provides all market data for spot and swap transactions. The data package can be used for various purposes, for example to analyse transaction costs, to identify long-term trends and correlations, or test pricing models.

Reference Data

Deutsche Börse's extensive and high-quality range of verified master and corporate actions data allows vendors and other information multipliers to meet the market requirements regarding the dissemination of accurate data to other market participants.

Bond Liquidity Data

New as of Q3 /2022, Bond Liquidity Data enables you to evaluate fixed-income assets and portfolios, measure liquidity and systemic risk of bond issuers and estimate execution prices for secondary trades. It provides market insight on instrument liquidity and trading activity through a post-trade data set t+1 which is derived from Clearstream settlement instructions.

PLEASE NOTE: For the time being we will be running our new and old data shops in parallel, New orders and self-registration can only be placed in the new data shop under historical-datashop.deutsche-boerse.com. For active subscribers, please connect to this new endpoint to ensure smooth migration.

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