



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

The analysis of market behaviour and the many different facets of the interactions of market participants is a constant challenge for companies operating in the markets. The absolute reliability of the data source is therefore all the more important. The Deutsche Börse Data Shop and its 100 terrabytes 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.

In Deutsche Börse's Data Shop, our customers can obtain transparent price information and pay by credit card or bank transfer. Furthermore, they can also subscribe to fully automatic data delivery on a daily basis.

What data can you get and how?

Our Data Shop offers historical Eurex, Xetra and 360T trading data, tick data, reference data, market data stream files as well as index data from the DAX® and STOXX® indices. Our offering includes data capturing every transaction price/index value in the market, complete historical order book and trading data for Eurex and Xetra, as well as reference data.

Our popular Analytics products, which you can also access through our Data Shop, are based on proprietary trading data from Eurex, Xetra and 360T:

Eurex Flow Insights Equity + Index and Eurex Flow Insights Fixed Income offer you insights into market sentiment and investor behaviour through daily analysis of the order flow of the most active Eurex products by market participant group (agents, market makers and proprietary traders), aggregated per instrument. The flow analysis offers valuable insights into market sentiment

Eurex Open Interest Insights captures proprietary data from behind the exchanges network, providing unique insights into market sentiment. It gives a daily analysis of the positions of market participant groups (agent, market maker and proprietary trader) similar to Eurex Flow Insights. The offering also 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. The product scope is based on an expanded coverage of approximately 350 liquid Eurex products and is reviewed quarterly.

Eurex Open Interest Insights is broken down daily on an instrument level into long and short positions and market participant groups and includes all adjustments. Options and futures strategies are decomposed and added to the outright positions. The history is available back to 2002 with previous stringent liquidity rules removed for expiries from 2002–2018.

Another valuable product is **HHI Insights**. HHI Insights is based on the Herfindahl-Hirschman Index which is a commonly accepted measure of market concentration. The index captures the number of

participants in the market and is expressed through an index value ranging from 0 to 1. HHI Insights does not just measure the number of participants, but also takes the respective volume into consideration for the ratio. Along with an overall market concentration measure, HHI Insights also provides concentration indicators for several breakdowns, e.g. buy vs. sell and aggressive vs. passive

Xetra Flow Insights Equity and Xetra Flow Insights ETP provide a daily analysis of the order flow of Xetra instruments by client/non-client. This information is crucial when it comes to assessing market sentiment and investor behaviour.

Our latest **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.

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

With **High Precision Timestamps (HPT)**, we provide you with valuable information about the speed of an order in the T7 architecture. HPT 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 optimise investment strategies - in particular they allow latency sensitive market participants to accurately calculate the time delta to winning orders

Access more than 100 terabytes of historical trading data and millions of traded instruments from Deutsche Börse's trading platforms and order your data package now.

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