



Eurex® Open Interest Insights

Key information regarding investor's risk appetites and convictions

- Eurex Open Interest Insights complements the Eurex Flow Insights offering by adding additional transparency with measures around Open Interest
- The data is broken down into meaningful market participant groups (agents, market makers and proprietary trader) and delivered t+2 via API or Web GUI
- The product provides insights into the distribution of exposure in the futures and options markets, offering key information regarding investor's risk appetites and convictions
- 20 years of history – the history can be retrieved back to 2002 with a vastly expanded coverage encompassing the entire Eurex universe for expiries from 2002-2018 except Single Stock Futures and FX

Designed for

Market participants such as:

- Buy-side and sell-side traders, researchers and analysts
- Brokerage firms
- Hedge funds

Data details

- Open interest is broken down daily on an instrument level into long and short positions and market participant groups
- Market participant groups are agent, market maker and proprietary trader
- Open interest includes all adjustments
- Options and futures strategies are decomposed and added to the outright positions
- History available back to 2002 with previous stringent liquidity rules removed for expiries 2002–2018
- Eurex Open Interest Insights is available at T+2

Product packages and data universe

- The product is available in two packages, Eurex Open Interest Insights – Equity + Index and Eurex Open Interest Insights – Fixed Income
- Product universe includes all liquid Eurex products (~350 products)
- Historical expiries between 2002–2018 are further available for all Eurex instruments except Single Stock and FX Futures

Access

- The Eurex Open Interest data is available via API or Web GUI within the Deutsche Börse Data Shop subscription service at historical-datashop.deutsche-boerse.com
- For more information please contact us at analytics@deutsche-boerse.com
- Sample files are available on request

mds.deutsche-boerse.com

historical-datashop.deutsche-boerse.com