



Xetra® Flow Insights

Unique insights into Xetra market dynamics

- The data provides increased transparency by breaking down order flow into the meaningful market participant groups “Agent”, “Market Maker” and “Proprietary Trader”, offering unique insights into Xetra market dynamics and sentiment
- Xetra Flow Insights covers more than 3000 instruments listed on Xetra and provides ISIN level granularity
- The products offers more than 55 enhanced metrics updated daily t+1

Designed for

Market participants such as

- Buy-side and sell-side traders, researchers and analysts
- Market makers
- Brokerage firms
- Systematic trading firms

Benefits

- Xetra Flow Insights can be used as momentum and market sentiment factors in systematic strategies
- Covers more than 3000 instruments traded on Xetra with an ever expanding coverage providing ISIN level granularity
- Unique tool to increase transparency in the market

Data details

- Net traded volume (shares bought minus shares sold)
- Xetra Flow Insights provides breakdowns for all trading activity on Xetra (including retail trading) into aggressive, passive and auction activity for “agent”, “market maker” and “proprietary trader” market participants

- This is further broken down by the side of trading activity, i.e. Buy and Sell
- The product offers more than 55 enhanced metrics in terms of number of executions, number of executed quantity and executed notional
- Data is aggregated and delivered daily at T+1 in CSV format

Access

- Xetra Flow Insights is available via the Deutsche Börse Data Shop subscription service and can be ordered separately for two data packages: Equity and ETP
- For more information, please contact analytics@deutsche-boerse.com
- Sample files and free trials are available on request

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