Eurex® Cleared Flow Insights
Unique lens into trading participants' derivative flow activities

- Provides unique insight from Eurex Open Interest but on a T+1 basis
- Aggregated data categorised by market participant groups such as agents, market makers and proprietary traders
- Covers equity and index and fixed income derivatives
- Expanding product scope of 1050 Eurex products
- Includes all post trade adjustments for the same day
- More than 20 years of history for backtesting

Designed for

Market participants such as
- Buy-side and sell-side traders, researchers and analysts
- Hedge funds
- Brokerage firms

Benefits

- Next day analysis (T+1) of long and short positions for Eurex-listed Futures and Options, incorporating post-trade adjustments to help better understand investor risk appetites and identify emerging market trends
- Eurex Cleared Flow Insights enhances market transparency, while allowing for more timely analysis and signal processing
- Daily coverage encompasses an ever expanding product scope of currently over 1.050 Eurex products
- More than 20 years of historical data, retrieval back to January 2002, while covering the full Eurex universe for instruments expiring between 2002–2021, excluding Single Stock Futures and FX

Data details

- Cleared quantities are grouped by Long, Short and Net on an instrument level and represent the executed quantities after post-trade adjustments
- On and off book trades (TES trades) are included
- Futures and options strategies are decomposed into legs
- The information Product is offered separately for Interest Rate and Equity + Index derivatives: Eurex® Cleared Flow Insights Fixed Income file service and Eurex® Cleared Flow Insights Equity + Index file service.

Access

- Eurex Cleared Flow Insights is avaible via the Deutsche Börse Data Shop
- Subscribers can access the dataset via Web GUI or API Datafeed, available as a daily subscription in CSV format and delivered on a T+1 basis
- For more information, please contact analytics@deutsche-boerse.com

historical-datashop.deutsche-boerse.com