



Eurex® Flows suite

Gauge investor risk appetites and identify market trends

Eurex® Flow Insights

- Net traded flow (buy minus sell volume) aggregated daily per instrument and broken down by market participant groups into “agent”, “market maker” and “proprietary trader”
- Offers valuable insights into market sentiment
- Allows clients to evaluate market positioning by participant group and identify market trends
- Data is available at t+1 in CSV format
- Several product packages available: Eurex Flow Insights Equity + Index, Eurex Flow Insights Fixed Income

Eurex® Open Interest Insights

- Provides daily analysis of long and short positions for Eurex listed Futures and Options, including post-trade adjustments
- Complements Eurex Flow Insights by adding additional transparency with Open Interest measures alongside
- Captures the net traded flow aggregated into market participants groups similar to Eurex Flow Insights
- 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
- Data is available at t+2

Eurex® Cleared Flow Insights

- Eurex Cleared Flow Insights provides 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
- By delivering these unique insights on a T+1 basis, Eurex Cleared Flow Insights enhances market transparency, while allowing for more timely analysis and signal processing.
- This product, like Eurex Open Interest Insights, offers aggregated data categorized by market participant groups such as agents, market makers, and proprietary traders.

Data details for all three products

- History back to 2002
- The daily coverage encompasses an ever-expanding product scope of currently over 1,050 products
- Two data packages available: Eurex Flow Insights Equity + Index and/or Eurex Flow Insights Fixed Income.
- Subscribers can access the dataset via Web GUI or API Datafeed, available as a daily subscription in CSV format

analytics@deutsche-boerse.com

www.mds.deutsche-boerse.com

historical-datashop.deutsche-boerse.com