

CEF Core - Additional MiFID II information on the content of market data

Publication Date: 06-July-2018



Quarterly Report - Q2 / 2018

Deutsche Börse AG MiFID II APA Service				MiFID II Information
Product Name	Product ID	Number of Instruments ¹⁾	Total Turnover in Euro ²⁾	Pre-/Post-trade Ratio ³⁾
APA Post-Trade Report – Equities and Equity-like Products	5795	2,796	7,717,574,857	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	1,447	13,576,083,543	n/a
APA Post-Trade Report – Derivatives	5803	8,268	25,317,518,539	n/a
APA Post-Trade Report – Emission Allowances	5807	-	-	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	11,471	n/a	n/a

MiFID II Disaggregated Products				MiFID II Information
Product Name	Product ID	Number of Instruments ¹⁾	Total Turnover in Euro ²⁾	Pre-/Post-trade Ratio ³⁾
EEX Derivatives Market – Post-Trade	5821	15,025	507,115,755	103
EEX Derivatives Market – Pre-Trade	5813	15,025	n/a	
Eurex – Post-Trade	5831	250,691	542,191,552,831	1,088
Eurex – Pre-Trade	5827	250,691	n/a	
Börse Frankfurt – Post-Trade	5861	1,737,557	157,387,758	74
Börse Frankfurt – Pre-Trade	5859	1,737,557	n/a	
PEGAS Derivatives Market – Post-Trade	5825	6,668	81,585,062	585
PEGAS Derivatives Market – Pre-Trade	5817	6,668	n/a	
Tradegate – Post-Trade	5869	11,117	388,492,319	574
Tradegate – Pre-Trade	5867	11,117	n/a	
Xetra – Post-Trade	5865	2,454	6,447,639,199	142
Xetra – Pre-Trade	5863	2,454	n/a	

Remarks:

- ¹⁾ Average of number of reporting or tradable instruments per last quarter
- ²⁾ Average of daily total turnover (ADT) per last quarter
- ³⁾ Ratio of pre-trade messages and post-trade messages