

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

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Quarterly Report - Q1 / 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	3.174	1.832.479.714	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	915	24.309.289.926	n/a
APA Post-Trade Report – Derivatives	5803	8.756	7.404.488.182	n/a
APA Post-Trade Report – Emission Allowances	5807	-	-	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	10.069	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	16.836	459.604.008	77
EEX Derivatives Market – Pre-Trade	5813	16.836	n/a	
Eurex – Post-Trade	5831	247.753	527.116.366.374	1.050
Eurex – Pre-Trade	5827	247.753	n/a	
Börse Frankfurt – Post-Trade	5861	1.716.837	206.238.988	77
Börse Frankfurt – Pre-Trade	5859	1.716.837	n/a	
PEGAS Derivatives Market – Post-Trade	5825	2.753	54.183.962	455
PEGAS Derivatives Market – Pre-Trade	5817	2.753	n/a	
Tradegate – Post-Trade	5869	10.524	517.243.188	431
Tradegate – Pre-Trade	5867	10.524	n/a	
Xetra – Post-Trade	5865	2.459	7.146.922.310	116
Xetra – Pre-Trade	5863	2.459	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