

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

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Quarterly Report - Q3 / 2019

Deutsche Börse AG MiFID II APA Service				MiFID II Information
Product Name	Product ID	Number of Instruments <sup>1)</sup>	Total Turnover in Euro <sup>2)</sup>	Pre-/Post-trade Ratio <sup>3)</sup>
APA Post-Trade Report – Equities and Equity-like Products	5795	3.409	945.300.083	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	1.210	11.137.199.382	n/a
APA Post-Trade Report – Derivatives	5803	10.015	25.224.875.802	n/a
APA Post-Trade Report – Emission Allowances	5807	-	-	n/a
APA Portfolio Compression Reporting	5889	n/a	n/a	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	12.020	n/a	n/a

MiFID II Disaggregated Products				MiFID II Information
Product Name	Product ID	Number of Instruments <sup>1)</sup>	Total Turnover in Euro <sup>2)</sup>	Pre-/Post-trade Ratio <sup>3)</sup>
EEX Derivatives Market – Post-Trade	5821	15.875	764.097.551	164
EEX Derivatives Market – Pre-Trade	5813	15.875	n/a	
Eurex – Post-Trade	5831	279.369	489.440.847.701	1.430
Eurex – Pre-Trade	5827	279.369	n/a	
Börse Frankfurt – Post-Trade	5861	1.736.762	126.384.952	69
Börse Frankfurt – Pre-Trade	5859	1.736.762	n/a	
PEGAS Derivatives Market – Post-Trade	5825	6.977	84.308.861	1.296
PEGAS Derivatives Market – Pre-Trade	5817	6.977	n/a	
Tradegate – Post-Trade	5869	13.061	433.710.852	522
Tradegate – Pre-Trade	5867	13.061	n/a	
Xetra – Post-Trade	5865	2.633	5.139.001.856	155
Xetra – Pre-Trade	5863	2.633	n/a	

### Remarks:

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