

Data Services / Product Management

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CEF Core - MiFID II Product Information

Based on the delegated Act on Reasonable Commercial Terms:
COMMISSION DELEGATED REGULATION (EU) 2017/567 of 18 May 2016 supplementing
Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to
definitions, transparency, portfolio compression and supervisory measures on product intervention
and positions (Article 11 Transparency obligation, 2. (c))

Publication date 31.01.2020

Time period covered Q4 / 2019

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

Publication Date: 31-January-2020



Quarterly Report - Q4 / 2019

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	3.399	1.000.454.948	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	1.311	11.284.471.210	n/a
APA Post-Trade Report – Derivatives	5803	9.353	20.002.232.614	n/a
APA Post-Trade Report – Emission Allowances	5807	n/a	n/a	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	11.617	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	18.198	835.263.942	147
EEX Derivatives Market – Pre-Trade	5813	18.198	n/a	
Eurex – Post-Trade	5831	282.198	455.310.958.687	1.386
Eurex – Pre-Trade	5827	282.198	n/a	
Börse Frankfurt – Post-Trade	5861	1.682.169	127.132.553	68
Börse Frankfurt – Pre-Trade	5859	1.682.169	n/a	
PEGAS Derivatives Market – Post-Trade	5825	6.918	60.974.644	1.516
PEGAS Derivatives Market – Pre-Trade	5817	6.918	n/a	
Tradegate – Post-Trade	5869	13.852	489.001.475	429
Tradegate – Pre-Trade	5867	13.852	n/a	
Xetra – Post-Trade	5865	2.664	5.474.591.101	131
Xetra – Pre-Trade	5863	2.664	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