

Data Services / MD+S Business Operations

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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 2/16/2021

Time period covered Q1 / 2020

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

Publication Date: 16-February-2021



Quarterly Report - Q1 / 2020

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	4,220	21,281,127	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	1,222	125,763,700	n/a
APA Post-Trade Report – Derivatives	5803	13,969	438,457,214	n/a
APA Post-Trade Report – Emission Allowances	5807	n/a	n/a	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	15,743	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 Power & Other Derivatives Market – Post-Trade ⁴⁾	5821	19,103	751,394,942	
EEX Power & Other Derivatives Market – Pre-Trade ⁴⁾	5813	19,103	n/a	147
Eurex – Post-Trade	5831	317,590	604,056,382,097	
Eurex – Pre-Trade	5827	317,590	n/a	930
Börse Frankfurt – Post-Trade	5861	1,488,252	282,817,030	
Börse Frankfurt – Pre-Trade	5859	1,488,252	n/a	92
EEX Gas Derivatives Market – Post-Trade ⁴⁾	5825	6,856	38,009,604	
EEX Gas Derivatives Market – Pre-Trade ⁴⁾	5817	6,856	n/a	1,655
Tradegate – Post-Trade	5869	14,327	1,162,427,365	
Tradegate – Pre-Trade	5867	14,327	n/a	304
Xetra – Post-Trade	5865	2,683	8,382,730,517	
Xetra – Pre-Trade	5863	2,683	n/a	100

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
- ⁴⁾ Renaming of the product (Integration of PEGAS into EEX)