

## Data Services / Product Management

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# CEF Core - MiFID II Product Information

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**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** 4/30/2020

**Time period covered** Q1 / 2020

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

Publication Date: 30-April-2020



Quarterly Report - Q1 / 2020

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	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 <sup>1)</sup>	Total Turnover in Euro <sup>2)</sup>	Pre-/Post-trade Ratio <sup>3)</sup>
EEX Power & Other Derivatives Market – Post-Trade <sup>4)</sup>	5821	19,103	895,375,064	
EEX Power & Other Derivatives Market – Pre-Trade <sup>4)</sup>	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 <sup>4)</sup>	5825	6,856	67,696,205	
EEX Gas Derivatives Market – Pre-Trade <sup>4)</sup>	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:

- <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
- <sup>4)</sup> Renaming of the product (Integration of PEGAS into EEX)