

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 Q2 / 2020

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

Publication Date: 16-February-2021



Quarterly Report - Q2 / 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	3,731	13,731,808	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	984	121,080,390	n/a
APA Post-Trade Report – Derivatives	5803	11,052	461,242,674	n/a
APA Post-Trade Report – Emission Allowances	5807	n/a	n/a	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	6,167	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	20,136	738,622,896	
EEX Power & Other Derivatives Market – Pre-Trade ⁴⁾	5813	20,136	n/a	152
Eurex – Post-Trade	5831	373,723	418,054,826,807	
Eurex – Pre-Trade	5827	373,723	n/a	1,804
Börse Frankfurt – Post-Trade	5861	1,311,856	233,173,301	
Börse Frankfurt – Pre-Trade	5859	1,311,856	n/a	108
EEX Gas Derivatives Market – Post-Trade ⁴⁾	5825	6,992	43,278,174	
EEX Gas Derivatives Market – Pre-Trade ⁴⁾	5817	6,992	n/a	1,603
Tradegate – Post-Trade	5869	14,922	1,187,646,524	
Tradegate – Pre-Trade	5867	14,922	n/a	306
Xetra – Post-Trade	5865	2,742	7,149,922,901	
Xetra – Pre-Trade	5863	2,742	n/a	108

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)