

## 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** 7/27/2020

**Time period covered** Q2 / 2020

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

Publication Date: 27-July-2020



Quarterly Report - Q2 / 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	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 <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	20,136	707,343,064	
EEX Power & Other Derivatives Market – Pre-Trade <sup>4)</sup>	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 <sup>4)</sup>	5825	6,992	35,701,596	
EEX Gas Derivatives Market – Pre-Trade <sup>4)</sup>	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:

- <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)