

Data Services / Delivery Management & Business Technology

Contact: Michael Schubbert
Email: michael.schubbert@deutsche-boerse.com
Tel: +49-(0) 69-2 11- 15895

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 10/26/2020

Time period covered Q3 / 2020

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

Publication Date: 26-October-2020



Quarterly Report - Q3 / 2020

Deutsche Börse AG MiFID II APA Service

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	3,115	9,340,801	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	778	256,804,244	n/a
APA Post-Trade Report – Derivatives	5803	11,833	395,789,227	n/a
APA Post-Trade Report – Emission Allowances	5807	1	485,298	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	3,808	n/a	n/a

MiFID II Disaggregated Products

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	19,447	602,285,640	
EEX Power & Other Derivatives Market – Pre-Trade ⁴⁾	5813	19,447	n/a	163
Eurex – Post-Trade	5831	346,755	393,550,176,283	
Eurex – Pre-Trade	5827	346,755	n/a	1,741
Börse Frankfurt – Post-Trade	5861	1,380,210	191,249,440	
Börse Frankfurt – Pre-Trade	5859	1,380,210	n/a	100
EEX Gas Derivatives Market – Post-Trade ⁴⁾	5825	6,967	36,025,224	
EEX Gas Derivatives Market – Pre-Trade ⁴⁾	5817	6,967	n/a	3,295
Tradegate – Post-Trade	5869	15,706	926,633,117	
Tradegate – Pre-Trade	5867	15,706	n/a	329
Xetra – Post-Trade	5865	2,772	5,138,554,603	
Xetra – Pre-Trade	5863	2,772	n/a	151

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)