
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 1/13/2021

Time period covered Q4 / 2020

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

Publication Date: 13-January-2021



Quarterly Report - Q4 / 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	3,380	137,769,882	n/a
APA Post-Trade Report – Bonds and Structured Finance Products	5799	829	139,106,362	n/a
APA Post-Trade Report – Derivatives	5803	12,855	951,730,626	n/a
APA Post-Trade Report – Emission Allowances	5807	1	394,758	n/a
APA Pre-Trade Reporting – All Systematic Internalisers	5811	4,069	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	21,196	993,312,721	140
EEX Power & Other Derivatives Market – Pre-Trade ⁴⁾	5813	21,196	n/a	
Eurex – Post-Trade	5831	355,602	436,299,537,103	2,141
Eurex – Pre-Trade	5827	355,602	n/a	
Börse Frankfurt – Post-Trade	5861	1,384,709	227,407,759	90
Börse Frankfurt – Pre-Trade	5859	1,384,709	n/a	
EEX Gas Derivatives Market – Post-Trade ⁴⁾	5825	8,337	48,877,862	2,877
EEX Gas Derivatives Market – Pre-Trade ⁴⁾	5817	8,337	n/a	
Tradegate – Post-Trade	5869	16,424	1,291,824,281	235
Tradegate – Pre-Trade	5867	16,424	n/a	
Xetra – Post-Trade	5865	2,808	6,158,673,238	126
Xetra – Pre-Trade	5863	2,808	n/a	

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)