

Based on Art. 11(2) lit. c) of Commission Delegated Regulation (EU) 2017/567 Deutsche Börse AG publishes the following information:

CEF Core - MiFID II Market Data Content Information Report

Publication Date: 18-January-2024

Time period covered: 01/01/2023 - 31/12/2023

MiFID II Disaggregated Derivative Products

Product Name	Product ID	Asset Class	Number of Instruments ¹⁾	Total Turnover in Euro ²⁾	Pre-/Post-trade Ratio ³⁾
Eurex – Pre / Post-Trade	5827 / 5831	Securitised Derivatives	0	0	0
		Interest Rate Derivatives	5,610	366,812,715,326	42
		Credit Derivatives	0	0	0
		Equity Derivatives	468,487	340,658,318,196	2,964
		FX Derivatives	13,907	298,050,530	3,922
		Emission Allowances Derivatives	0	0	0
		C10 Derivatives	0	0	0
		Commodity Derivatives	578	4,225,536	131,660
		Other	3	928,544	400
		Total	489,058	707,806,029,246	1,483
Börse Frankfurt – Pre / Post-Trade	5859 / 5861	Equity Instruments	18,297	60,293,555	553
		Bonds	55,456	34,450,381	128
		ETCs and ETNs	591	902,263	651
		SFPs	2,627	297,446	159
		CFDs	0	0	0
		Emission Allowances	0	0	0
		Securitised Derivatives	1,472,628	41,063,443	100
		Other	5	5,589	46
Total	1,571,638	137,369,730	101		
Xetra – Pre / Post-Trade	5863 / 5865	Equity Instruments	3,058	4,654,631,730	223
		Bonds	0	17,477	2,429
		ETCs and ETNs	230	35,124,246	2,191
		SFPs	73	5,939,577	2,202
		CFDs	0	0	0
		Emission Allowances	0	0	0
		Securitised Derivatives	131	1,684,984	4,324
		Other	0	24	7
Total	3,492	4,697,398,038	259		
Tradegate – Pre / Post-Trade	5867 / 5869	Equity Instruments	10,666	858,663,425	315
		Bonds	6,990	35,185,250	5,527
		ETCs and ETNs	160	5,358,705	3,283
		SFPs	342	935,416	6,659
		CFDs	0	0	0
		Emission Allowances	0	0	0
		Securitised Derivatives	1,341	575,639	155,745
		Other	0	101	73
Total	19,502	900,797,798	509		

Remarks:

- 1) Average of number of reporting or tradable instruments per last year.
- 2) Average of daily total turnover (ADT) per last year.
- 3) Ratio of pre-trade messages and post-trade messages.