

Börse Stuttgart

Publication of information on reasonable commercial basis (RCB).

Basis: Final guidance on the obligations concerning market data pursuant to MiFID II/MiFIR / 18/08/2021 | ESMA70-156-4263 DE

Annex II – Template for publishing RCB information

The evaluations are based on the Stuttgart product classification.

Turnover based on order book turnover / counting based on price fixing.

The ratio of pre- and post-trade market data could technically only be shown across asset classes.

Article 89(2)(c)(i-iii) of Delegated Regulation (EU) No 2017/565 and Article 11(2)(c)(i-iii) of Delegated Regulation (EU) No 2017/567	Market Data Content Information		
	Period covered: 01.01.2020 - 31.12.2020		
<u>Asset Class</u>	1) Number of instruments covered	2) Total turnover of instruments covered <i>(amounts in tsd. EURO)</i>	3) Pre-trade/post-trade market data <i>(amounts in tsd.)</i>
Equity instruments (shares, ETFs, DRs, certificates, other equity-like financial instruments)	Shares: 9.378 Funds: 1.589 ETFs: 1.518 Profit participation certificate: 15	Shares: 29.204.517 Funds: 2.360.726 ETFs: 18.183.010 Profit participation certificate: 121.050	Number of pre-trade market data in 2020: 47,479,145 Number of post-trade market data in 2020: 135.632 Ratio of pre- and post-trade market data in 2020: 350:1
Bonds	Bonds: 19.819	Bonds: 11.559.297	
ETCs ETNs	ETCs: 168 ETNs: 49	ETCs: 3.509.797 ETNs: 278.348	
SFPs	-	-	
Securitised derivatives	Securitised derivatives: 1.554.286	Securitised derivatives: 46.030.745	
Interest Rate Derivatives	-	-	
Credit Derivatives	-	-	
Equity derivatives	-	-	
FX derivatives	-	-	
Emission allowances derivatives	-	-	
C10 derivatives	-	-	
Commodity derivatives	-	-	

	CFDs	-	-	
	Emission allowances	-	-	
<i>Article 89(2)(c)(iv) of Delegated Regulation (EU) No 2017/565 and Article 11(2)(c)(iv) of Delegated Regulation (EU) No 2017/567</i>	Information on any data provided in addition to market data	<ul style="list-style-type: none"> • Master Data to: <ul style="list-style-type: none"> ○ Securitized derivatives ○ Bonds ○ Funds/ETPs ○ Shares • Third Party Data <ul style="list-style-type: none"> ○ Indices ○ Distribution Service • Regulatory Data <ul style="list-style-type: none"> ○ PRIIP Data • Statistics <ul style="list-style-type: none"> ○ Xitro Transaction File • Order Book Data <ul style="list-style-type: none"> ○ For trading participants <p>Additional information to the offered data can be seen here:</p> <p>https://www.boerse-stuttgart.de/-/media/files/geschaeftpartner/informationsprodukte/sonstige/en/boerse-stuttgart_ip-product-portfolio_eng.ashx</p>		
<i>Article 89(2)(c)(v) of Delegated Regulation (EU) No 2017/565 and Article 11(2)(c)(v) of Delegated Regulation (EU) No 2017/567</i>	Date of the last licence fee adaption for market data provided	01.07.2021		
<i>Article 89(2)(d) of Delegated Regulation (EU) No 2017/565 and Article 11(2)(d) of Delegated Regulation (EU) No 2017/567</i>	Total Market Data Revenues (EUR)	3,11 Mio EUR		
	Market Data Revenues as a proportion of total Revenues (%)	3,03 %		