

Aurel BGC SAS OTF

Commission Delegated Regulation (EU) 2017/567 - Article 11(2)(c)-(e) Information on the content of the market data.

I. The number of instruments covered:
10,536

II. The total turnover¹ of instruments covered (in EUR):

Bonds	5,918,365,800
Commodity Derivatives	34,086
FX Derivatives	4,866,424,194
Interest Rate Derivatives	21,274,284,912

III. Pre-trade and post-trade market data ratio:

Pre-trade: 892,512,748

Post-trade: 117,101

IV. Information on any data provided in addition to market data:
None

V. The date of the last licence fee adaption for market data provided:
01-12-2021

VI. Revenue obtained from making market data:
EUR 0.00

VII. Information on how the price was set:
The pricing is based on a reasonable commercial basis relative to fees for other similar bid/offer trade and indicative market data packages offered by Fenics Market Data.

Commission Delegated Regulation (EU) 2017/567:

<https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32017R0567&from=EN>

¹ The turnover of instruments covered expressed as an average of daily total turnover for calendar year 2021, per trade leg where relevant, in EUR. Turnover is considered to be the notional amount.