

## **GFI Securities LTD 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:  
11,790

II. The total turnover<sup>1</sup> of instruments covered (in EUR):

Bonds	32,501,718,264
Commodity Derivatives	1,418
Credit Derivatives	1,135,533,011
FX Derivatives	4,614,001,784
Interest Rate Derivatives	3,417,443,650

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

Pre-trade: 8,173,067

Post-trade: 487,246

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>

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<sup>1</sup> 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.

## **GFI Securities LTD MTF**

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:  
1,145
- II. The total turnover<sup>2</sup> of instruments covered (in EUR):

FX Derivatives	134,829,330
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- III. Pre-trade and post-trade market data ratio:  
Pre-trade: 2,472,322  
Post-trade: 30,471
- 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:

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<sup>2</sup> 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.