

Aurel BGC SAS OTF - 2022

Commission Delegated Regulation (EU) 2017/567 - Article 11(2)(c)-(e) Information on the content of the market data for 2022.

I. The number of instruments covered:
15,419

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

Bonds	9,903,833,391
Commodity Derivatives	6
FX Derivatives	2,640,415,857
Interest Rate Derivatives	29,250,872,032

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

Pre-trade: 1,553,101,664

Post-trade: 162,964

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 created from making market data:
USD 30 000.00²

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 2022, per trade leg where relevant, in EUR. Turnover is considered to be the notional amount.

² Aurel BGC was not the recipient of this amount.

Aurel BGC SAS OTF - 2021

Commission Delegated Regulation (EU) 2017/567 - Article 11(2)(c)-(e) Information on the content of the market data for 2021.

I. The number of instruments covered:
10,536

II. The total turnover³ of instruments covered (in EUR):

Bonds	5,917,624,416
Commodity Derivatives	34,086
FX Derivatives	4,866,424,194
Interest Rate Derivatives	21,275,026,296

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 created from making market data:
USD 30 000.00⁴

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>

³ 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.

⁴Aurel BGC was not the recipient of this amount.

Aurel BGC SAS OTF - 2020

Commission Delegated Regulation (EU) 2017/567 - Article 11(2)(c)-(e) Information on the content of the market data for 2020.

- I. The number of instruments covered:
4,575
- II. The total turnover⁵ of instruments covered (in EUR):

Bonds ⁶	713,771,109,501
FX Derivatives	5,081,992,464
Interest Rate Derivatives	20,000,389

- III. Pre-trade and post-trade market data ratio:
Pre-trade: 14,714
Post-trade: 33,116
- 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:
01-01-2021
- VI. Revenue created from making market data:
USD 30,000⁷
- 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>

⁵ The turnover of instruments covered expressed as an average of daily total turnover for calendar year 2020, per trade leg where relevant.

⁶ For Bonds, calculated using the nominal amounts.

⁷ Aurel BGC was not the recipient of this amount.