

MAINFIRST



RTS REPORT 2018 | 2

MAINFIRST AFFILIATED
FUND MANAGERS
(DEUTSCHLAND) GMBH

2018

Version 2.0

Table 2 Broker					
Type	Professional				
Class of Instrument	Commodities Derivatives and Emission Allowances Derivatives: Options and Futures Admitted to Trading on a Trading Venue				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
4PQUHN3JPFQFN3BB653	100	100	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Credit Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
MFLX	46.679748	44.736842	0	100	0
JPXE	34.79462	15.789474	0	100	0
MSET	11.885128	28.947368	0	100	0
K6QOW1P5L1O4IQL9C32	6.640504	10.526316	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Currency Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
MFLX	35.585265	41.482445	0	100	0
MSET	25.146652	30.689207	0	100	0
DZPB	23.61098	14.564369	0	100	0
JPXE	9.965224	10.663199	0	100	0
K6QOW1P5L1O4IQL9C32	5.691879	2.60078	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Debt Instruments: Bonds				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
UPIN	100	100	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depository Receipts				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
AESX	59.639332	92.708666	0	100	0
DZPB	38.218589	1.183243	0	100	0
549300I7IYZHT7D5CO04	1.643369	4.509114	0	100	0
Z13800PKJQZQXQCOJ04	0.260529	0.799488	0	100	0
MLAL	0.238181	0.799488	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depository Receipts: Tick size liquidity bands 1 and 2				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
549300I7IYZHT7D5CO04	31.604552	84.780758	0	100	0
529900UC2OD7I124Z667	18.867453	0.086916	0	100	0
AESX	16.04763	8.473464	0	100	0
XKZZZJF41MRHTR1V493	10.468561	0.926813	0	100	0
MFLX	5.629095	1.910387	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depository Receipts: Tick size liquidity bands 3 and 4				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
AESX	66.01734	81.605253	0	100	0
GGDZP1UVGU9STUHRDP48	7.751678	4.706838	0	100	0
W22LROWP2IHZNBBGK528	7.751362	0.287469	0	100	0
4PQUHN3JPFQFN3BB653	6.10912	7.91193	0	100	0
529900MC68RTGHK14F05	3.933571	1.851281	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depository Receipts: Tick size liquidity bands 5 and 6				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
AESX	75.584158	80.937736	0	100	0
W22LROWP2IHZNBBGK528	11.659467	0.301919	0	100	0

4PQUHN3JPFQFN3BB653	4.047608	5.992856	0	100	0
54930049GBWQ50OUSD19	2.787108	5.894037	0	100	0
GGDZP1UYGU9STUHRDP48	2.558685	1.965948	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equity Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
4PQUHN3JPFQFN3BB653	65.599549	73.520723	0	100	0
K6QOW1PS1L1O4IQL9C32	27.009307	17.706562	0	100	0
DZPB	4.834662	3.133113	0	100	0
MFLX	1.278241	2.819801	0	100	0
MSET	0.557839	2.3006	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
AESX	78.313079	90.43525	0	100	0
549300CLJ9XDH12XV51	8.922667	0.161204	0	100	0
213800PKEJQZQXQCOJ04	6.353751	9.134874	0	100	0
635400IAV22ZOU1NFS89	3.775968	0.107469	0	100	0
CRFL	1.8964	0.053735	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Interest Rate Derivatives: Futures and Options Admitted to Trading on a Trading Venue				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
DZPB	66.194438	10.269576	0	100	0
4PQUHN3JPFQFN3BB653	11.498775	27.663671	0	100	0
MFLX	9.173675	29.878049	0	100	0
MSET	6.302263	27.567394	0	100	0
K6QOW1PS1L1O4IQL9C32	5.416399	2.695764	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Other Instruments				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
AESX	100	100	0	100	0

Table 2 Venue					
Type	Professional				
Class of Instrument	Debt Instruments: Bonds				
Notification if <1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
EMPTY	91.272996	89.515152	0	100	0
BMTF	8.230216	9.69697	0	100	0
XOFF	0.319436	0.484848	0	100	0
NOSJ	0.134505	0.242424	0	100	0
DBES	0.042847	0.060606	0	100	0

Table 2 Venue					
Type	Professional				
Class of Instrument	Debt Instruments: Money Markets				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
EMPTY	91.905353	86.666667	0	100	0
BMTF	8.094647	13.333333	0	100	0

Table 2 Venue					
Type	Professional				
Class of Instrument	Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
BMTF	100	100	0	100	0

Table 2 Venue					
Type	Professional				
Class of Instrument	Securitized Derivatives: Other Securitized Derivatives				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
EMPTY	100	100	0	100	0

Table 2 Venue					
Type	Professional				
Class of Instrument	Securitized Derivatives: Warrants and Certificate Derivatives				
Notification if <1 average trade per business day in the previous year	Y				
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as a percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
EMPTY	100	100	0	100	0