

MAINFIRST



RTS REPORT 2018 | 1

MAINFIRST AFFILIATED
FUND MANAGERS
(DEUTSCHLAND) GMBH

2018

Version 1.0

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
K6QOW1PS11O4IQL9C32	89.940105	69.230769	0	100	0
4PQUHN3JPFQFN3BB653	10.059895	30.769231	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
K6QOW1PS11O4IQL9C32	71.958278	55.211913	0	100	0
4PQUHN3JPFQFN3BB653	23.793827	37.53341	0	100	0
MFLX	2.123948	3.627339	0	100	0
JPXE	1.396912	2.825506	0	100	0
HTB	0.727035	0.801833	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depositary Receipts				
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	34.952862	21.428571	0	100	0
GSPT	34.952862	21.428571	0	100	0
549300NIUPNUFR28U52	30.094276	57.142857	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depositary 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
549300KM6VUHPKQLQX53	25.128231	39.315476	0	100	0
213800PKEJQZXCQOJ04	20.90392	23.635616	0	100	0
REYPIEIN7XZHSUION355	13.849293	1.795748	0	100	0
529900UC2OD7I124Z667	13.381997	24.017577	0	100	0
XKZZ2JZF41MRHTR1V493	6.305177	0.874886	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depositary 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
W22LROWP2IHZNBB6K528	28.076899	1.149152	0	100	0
GGDZP1UYGU9STUHRDP48	21.016035	24.824275	0	100	0
XKZZ2JZF41MRHTR1V493	13.175191	12.365277	0	100	0
K6QOW1PS11O4IQL9C32	8.296	1.560799	0	100	0
S5THZMDUJCTQZBTRV98	6.63393	0.363345	0	100	0

Table 2 Broker					
Type	Professional				
Class of Instrument	Equities - Shares and Depositary 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
GGDZP1UYGU9STUHRDP48	29.626211	36.841239	0	100	0
W22LROWP2IHZNBB6K528	24.633128	1.087506	0	100	0
54930049G8WQ5OQUSD19	11.95353	41.964092	0	100	0
K6QOW1PS11O4IQL9C32	11.946683	2.607184	0	100	0
MFLX	5.55687	0.00433	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
K6QOW1PS11O4IQL9C32	87.599524	73.632119	0	100	0
4PQUHN3JPFQFN3BB653	10.982034	24.142719	0	100	0
MFLX	0.709221	1.112545	0	100	0
DZPB	0.419076	0.310402	0	100	0
JPXE	0.290145	0.802143	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	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	31.96932	27.272727	0	100	0
CRFL	31.96932	27.272727	0	100	0
549900ZHEHX8M31RP142	25.059452	27.272727	0	100	0
4PQUHN3JPFQFN3BB653	6.57984	9.090909	0	100	0
635400IAV22ZOU1NFS89	4.422068	9.090909	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
K6QOW1P51L1O4IQL9C32	59.49266	65.371447	0	100	0
4PQUHN3JPFQFN3BB653	29.66834	30.432359	0	100	0
MFLX	5.4195	2.098097	0	100	0
DZPB	3.443017	0.732542	0	100	0
JPXE	1.268417	1.333705	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	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
K6QOW1P51L1O4IQL9C32	100	100	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