COMMON DATA FEED FOR SECURITIES & DERIVATIVES

CHARACTERISTICS OF COMMON ENVIRONMENT FOR SECURITIES & DERIVATIVES

SECURITIES & DERIVATIVES MARKETS

SECURITIES
- OASIS Market Data Feed

DERIVATIVES
- OASIS Market Data Feed

ONE COMMON DATA FEED SPECIFICATION

SECURITIES & DERIVATIVES
- OASIS - IDS MARKET DATA FEED SPECIFICATION
  Version 4.0.7

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COMMON DATA FEED FOR SECURITIES & DERIVATIVES

CHARACTERISTICS OF THE NEW COMMON ENVIRONMENT FOR SECURITIES & DERIVATIVES

- Low operational burden, as there is only one connection - one specification
- Addition of the Market Model Typology (MMT) flags, based on the FISD recommendation
- Enhanced Reference Data for all instruments traded
- Extended depth of the Derivatives information to 10BBO and FOD
- Implementation of the Bloomberg Global Identifier (BBGID)
- Detailed information concerning trading phases of Markets
**Enrichment of Data Feed Information**

- Common Feed for both markets and Common Depth of Information for all Instruments

- Introduction of new products for derivatives under competitive prices
  - 10 Best Bid Offer (10BBO) ATHEX Derivatives Product
  - Full Order Depth (FOD) ATHEX Derivatives Product
COMMON DATA FEED FOR SECURITIES & DERIVATIVES

**Adoption of International Standards**

- Inclusion of the Bloomberg Global Identifier (BBGID) coding: that potentially allows Data Vendors/Subvendors to abandon proprietary codes, eliminate redundant mapping processes streamline trade workflow and reduce operational risk,
- Adoption of Market Model Typology (MMT) fields: Since the standardisation of trade data is a prerequisite for effective data consolidation, Athens Exchange has embodied the MMT flags in data feed specification, in order to help ATHEX Data feed Vendors/Subvendors gain the benefit for effective data consolidation thus offering broader market views to their clients.

**Enhancement of Reference Data**

- International Identifiers (ISIN, BBGID)
- Detailed Index constituents data & Index divisors
- Detailed ETF data including Assets / Liabilities
- Added product & series details for Derivatives
- Derivative’s underlying assets / indices