FACTSHEET OF ATHEX DATA FEED CONTENT

ENHANCED ATHEX DATA FEED CONTENT

COMMON DATA FEED
FOR SECURITIES & DERIVATIVES MARKETS

Full Order Depth products for Securities and Derivatives: allow Data Vendors to offer FULL BOOK/DEPTH information to investors

10BBO products for Securities and Derivatives: deeper depth of pre-trading information
Real time transmission of Static / Reference Data for each tradable instrument (e.g. Stock, Bond, Future, Option etc.) at the beginning of each trading day.

**REFERENCE DATA FOR SECURITIES & DERIVATIVES**

- International Identifiers (ISIN, BBGID)
- Detailed Index Constituents
- Detailed ETF Data including Assets/Liabilities
- Product & Series Details for Derivatives
- Derivative’s Underlying Assets/ Indices

**PROJECTED PRICES & VOLUMES DURING AUCTIONS**
**FACTSHEET OF ATHEX DATA FEED CONTENT**

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### SCHEDULE OF MAIN MARKET

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<tr>
<th></th>
<th>Actual Pricing</th>
<th>Projected Pricing</th>
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#### IMPORTANT INFORMATION PROVIDED BY ATHEX, DURING THE AUCTION

During the Auction phase, the trading system of Athens Stock Exchange (ATHEX) provides to market participants with Projected Prices and Volumes hence pricing in real time is available throughout the entire trading session.

More specifically, the information below is transmitted for each instrument of the Auction:

- Projected Prices
- Projected Volumes
- Projected Closing Prices during the market closing auction
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**ENHANCED ATHEX DATA FEED CONTENT**

**FIELDS OF MARKET MODEL TYPOLOGY (MMT)**

Athens Exchange Real Time Data Feed includes the fields of Market Model Typology (MMT), which is the standard on post-trade equity data, recommended by FESE.

According to MMT, every trade includes the following four elements of information:

<table>
<thead>
<tr>
<th>Level</th>
<th>Description</th>
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<tbody>
<tr>
<td>Level 1</td>
<td>Defines the fundamental functional market mechanism that facilitates the trade</td>
</tr>
<tr>
<td>Level 2</td>
<td>Defines the trading mode under which the trade was executed</td>
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<tr>
<td>Level 3</td>
<td>Provides information on the type of the transaction</td>
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<tr>
<td>Level 4</td>
<td>Defines the mode in which the transaction is being published (immediate / non immediate publication)</td>
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</tbody>
</table>
## Market Mechanism
- Central Limit Order Book
- Quote Driven Market
- Off Book

## Trading Mode
- Auction Trading
- Continuous Trading
- At Market Close Trading
- Out of Main Session Trading
- Trade Reporting (On Exchange)
- Trade Reporting (Off Exchange)

## Transaction Type
- Transaction Category
- Negotiated Transaction Indicator
- Crossing Trade Indicator
- Modification Indicator
- Trade Condition Indicator

## Publication Mode
- Immediate publication
- Non Immediate publication
Athens Exchange Data Feed includes Prices and Trades statistical data such as:

**PRICES**

- OPENING
- HIGH & LOW
- START OF DAY
- CLOSING

**TRADES**

- TOTAL VOLUMES & VALUES