

29/04/2021

Annex 1

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Real-time market data distributed by Information protocols (GTP and GTP Lite)

On the basis of this annex the information that will be provided will be the following:

- Financial trading session state;
- Financial Instrument session state;
- Financial Instrument status;
- Financial Instrument ISIN Code;
- Financial Instrument ID;
- Best bid and ask price and volume, or best 10 level book aggregated by price, or best 10 level book aggregated by order or full depth of all the book with all quotes and orders (only GTP Lite);
- Value traded per security;
- Trade high and low;
- Individual trades;
- Closing prices;
- Cumulative volumes.

No Information regarding settlement is distributed in real time via Information protocols.