

## ANNEX A, INFORMATION PRODUCTS

### OF THE EMDDA

(APPLICABLE FROM AUGUST 2019)

Annex A outlines the following Information products:

- Euronext Indices Information Products
- Euronext Cash Information Products
- Euronext Derivatives Information Products
- Other Information Products
- Euronext Real Time Reference Prices

All capitalized terms used but not defined herein will have the meaning as defined in the General Conditions.

#### EURONEXT INDICES INFORMATION PRODUCTS

Euronext Global Index Group compiles, calculates and publishes indices and iNAV's. It includes indices such as: the main national market indices such as the AEX<sup>®</sup>, Bel 20<sup>®</sup>, CAC 40<sup>®</sup>, ISEQ20<sup>®</sup> and PSI 20<sup>®</sup>, global/European/Euronext indices such as the Euronext 100<sup>®</sup> and Next 150<sup>®</sup> and a wide variety of sector and other indices. This also comprises volatility indices computed by Euronext, such as the VCAC and VAEX, and strategy indices.

**Euronext All Indices** This Information product provides information relating to all indices calculated and published by Euronext, except for the ISE Bond Index. It includes real-time index levels, open, high, low and closing level of the indices.

#### EURONEXT CASH INFORMATION PRODUCTS

Euronext Cash Information Products comprise the Amsterdam, Brussels, Dublin, Lisbon and Paris regulated cash markets, including its equity markets, its Exchange Traded Funds (ETFs) and funds markets, its warrants and certificates markets and its fixed income markets.

**Euronext Continental Cash (Consolidated Pack) Last Price** This Information product provides information about trades on Euronext's cash markets in Amsterdam, Brussels, Lisbon and Paris and the ETF(s) traded on Euronext Dublin. It includes traded prices and quantities, open, high, low and closing prices of securities traded on Euronext's cash markets. Opening and closing messages relative to the characteristics of the securities for the trading session are also included.

**Euronext Continental Cash (Consolidated Pack) Level 1** In addition to Euronext Cash Last Price, this Information product provides the best bid and offer per security, i.e. prices and quantities, of the applicable cash instruments and the number of orders at each price level. It also includes the indicative matching price and volume for the cash markets in Amsterdam, Brussels, Lisbon and Paris and the ETF(s) traded on Euronext Dublin.

**Euronext Continental Cash (Consolidated Pack) Level 2** In addition to Euronext Cash Level 1, this

Information product provides the depth of the order book of Euronext's cash markets in Amsterdam, Brussels, Lisbon and Paris and the ETF(s) traded on Euronext Dublin.
<b>Euronext Continental Equities Last Price</b> This Information product provides information about trades on Euronext's regulated equities markets in Amsterdam, Brussels, Lisbon and Paris. It includes traded prices and quantities, open, high, low and closing prices of securities traded on these Euronext equities markets. Opening and closing messages relative to the characteristics of these securities for the trading session are also included.
<b>Euronext Continental Equities Level 2</b> In addition to Euronext Continental Equities Last Price, this Information product provides the depth of the order book of Euronext's regulated equities markets in Amsterdam, Brussels, Lisbon and Paris. It also includes the best bid and offer per security, i.e. prices and quantities, of securities traded on these Euronext equities markets and the number of orders at each price level. It also includes the indicative matching price and volume for the equity markets.
<b>Euronext Dublin Equities Last Price</b> This Information product provides information about trades on Euronext's regulated equities market in Dublin. It includes traded prices and quantities, open, high, low and closing prices of securities traded on this Euronext equities market. Opening and closing messages relative to the characteristics of these securities for the trading session are also included.
<b>Euronext Dublin Equities Level 2</b> In addition to Euronext Dublin Equities Last Price, this Information product provides the depth of the order book of Euronext's regulated equities market in Dublin. It also includes the best bid and offer per security, i.e. prices and quantities, of securities traded on this Euronext equities market and the number of orders at each price level. It also includes the indicative matching price and volume for the equity market.
<b>Euronext Best of Book Quotes (BoB Quotes)</b> This Information product provides all bids and offers per security, i.e. prices and quantities of Level 1 (best bid and offer) and Level 2 (depth of book) of the Best of Book segment of the Euronext cash markets.
<b>Euronext Block</b> This Information product offers Information relating to securities traded on the Euronext Block MTF platform, including all traded prices and quantities.
<b>Euronext ETFs and Funds Last Price</b> This Information product provides information about trades on Euronext's Exchange Traded Funds (ETFs), Euronext ETF Access* and Euronext Funds markets. It includes traded prices and quantities, open, high, low and closing prices of securities traded on Euronext's ETFs and Funds markets. Opening and closing messages relative to the characteristics of these securities for the trading session are also included.
<b>Euronext ETFs and Funds Level 2</b> In addition to Euronext ETFs and Funds Last Price, this Information product provides the depth of the order book of Euronext's Exchange Traded Funds (ETFs), Euronext ETF Access* and Euronext Funds markets. It also includes the best bid and offer per security, i.e. prices and quantities, of securities traded on Euronext's ETFs and Funds markets and the number of orders at each price level. It also includes the indicative matching price and volume for the ETFs and Funds markets.
<b>Euronext Warrants and Certificates Last Price</b> This Information product provides information about trades on Euronext's Warrants and Certificates markets. It includes traded prices and quantities, open, high, low and closing prices of securities traded on Euronext's Warrants and Certificates markets. Opening and closing messages relative to the characteristics of these securities for the trading session are also included.
<b>Euronext Warrants and Certificates Level 2</b> In addition to Euronext Warrants and Certificates Last Price, this Information product provides the depth of the order book of Euronext's Warrants and Certificates markets, including the best bid and offer per security, i.e. prices and quantities, of securities traded on Euronext's Warrants and Certificates markets and the number of orders at each price level. It also includes the indicative matching price and volume for the Warrants and Certificates markets.
<b>Euronext Fixed Income Last Price</b> This Information product provides information about trades on Euronext's Fixed Income markets. It includes traded prices and quantities, open, high, low and closing prices and spread and yield of the bonds traded on Euronext's Fixed Income markets. Opening and closing

messages relative to the characteristics of these securities for the trading session are also included.

**Euronext Fixed Income Level 2** In addition to Euronext Fixed Income Last Price, this Information product provides the depth of the order book of Euronext's Fixed Income markets. It also includes the best bid and offer per security, i.e. prices and quantities, of securities traded on Euronext's Fixed Income markets and the number of orders at each price level. It also includes the indicative matching price and volume for the Fixed Income markets.

\* subject to regulatory approval

### EURONEXT DERIVATIVES INFORMATION PRODUCTS

Euronext Derivatives Information Products comprising the derivatives markets in Amsterdam, Brussels, Lisbon and Paris.

**Euronext Equity and Index Derivatives Last Price** This Information product provides traded prices, open interest and quantities on Euronext's equity and index derivatives.

**Euronext Equity and Index Derivatives Level 2** In addition to Euronext Equity and Index Derivatives Last Price, this Information product provides the depth of the order book of Euronext's equity and index derivatives markets, including all bids and offers (aggregated limits) on Euronext's equity and index derivatives.

**Euronext Commodity Derivatives Last Price** This Information product provides traded prices, open interest and quantities on Euronext's commodity derivatives.

**Euronext Commodity Derivatives Level 2** In addition to Euronext Commodity Derivatives Last Price, this Information product provides the depth of the order book of Euronext's commodity derivatives markets, including all bids and offers (aggregated limits) on Euronext's commodity derivatives.

**Euronext Currency Derivatives Last Price** This Information product provides traded prices, open interest and quantities on Euronext's currency derivatives.

**Euronext Currency Derivatives Level 2** In addition to Euronext Currency Derivatives Last Price, this Information product provides the depth of the order book of Euronext's currency derivatives markets, including all bids and offers (aggregated limits) on Euronext's currency derivatives.

### EURONEXT APA INFORMATION PRODUCTS

**Euronext APA Trades** This Information product provides Information about off-exchange trades. It includes trade reports submitted by investment firms and systematic internalisers to Euronext via the Euronext APA Service, Trade Publication Service or other trading platforms directly.

**Euronext APA (SI) Quotes** This Information product provides the bids and offers, i.e. prices and quantities, submitted by systematic internalisers to Euronext via the Euronext APA Service.

### EURONEXT REAL TIME REFERENCE PRICES

This Real Time Information product provides last traded prices, volume, symbol, name and timestamp in all listed securities from Euronext's cash markets. This product's use is limited to public display via financial website portals and television channels and subject to specific terms of use, as described in Annex E.