

29/04/2021

## **Annex 4**

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### Market Data Groups

Level 1, A1: financial trading session state; financial instrument session state; financial instrument status; financial instrument ISIN code; financial instrument ID; best price and volume; value traded per security; trade high and low; individual trades; closing prices; cumulative volumes.

Level 2, A2: quotes and orders to a depth of 5 and level 1 data.

Level 2, A3: quotes and orders to a depth of 10 and level 1 data.

Level 2, A4: quotes and orders to a depth of 20 and level 1 data.

Level 2, A5: full depth of all the book with all quotes and orders and level 1 data.

GTP e GTP Lite MiFID II Post Trade: includes MiFID II Post-trade Transparency information.

Shares and DRs include all information for the different Levels on financial instruments admitted to trading on EuroTLX as defined by the EuroTLX Rulebook in art. 2.1 letter b.

Certificates and Covered Warrants include all information for the different Levels on financial instruments admitted to trading on EuroTLX as defined by the EuroTLX Rulebook in art. 2.1 letter c and d.

Bonds include all information for the different Levels on financial instruments admitted to trading on EuroTLX as defined by the EuroTLX Rulebook in art. 2.1 letter a.

### 1- Market Data Usage Fee for Derived Data Creation

Derived Data	Euro per month per application	Euro per month per application
		GTP e GTP Lite MiFID II Post Trade
Market Data Usage Fee for Derived Data Creation	1020,00	612,00

## 2 – Non Display Application Usage Fee

Non Display Usage	Euro per month per application Level 1 and 2 – A2	Euro per month per application Level 2 – A3	Euro per month per application Level 2 – A4	Euro per month per application Level 2 – A5	Euro per month per application GTP e GTP Lite MiFID II Post Trade
EuroTLX market data	650,00	1105,00	1300,00	1650,00	450,00
Non Display Usage	Euro per month per application Level 1 and 2 – A2	Euro per month per application Level 2 – A3	Euro per month per application Level 2 – A4	Euro per month per application Level 2 – A5	Euro per month per application GTP e GTP Lite MiFID II Post Trade
Shares and DRs	65,00	111,00	130,00	163,00	45,00
CWs and Certificates	550,00	940,00	1100,00	1380,00	400,00
Bonds	550,00	940,00	1100,00	1380,00	400,00

## 5 – Other Application Usage Fee – Real Time Data

Other Application Usage	Euro per month per application
EuroTLX market data	650,00

All the above mentioned fee amounts do not include VAT tax.