

## Market Data Products in accordance with Annex 1 of the Market Data Agreement

As of 1 January 2022

### General Information

Level 1 Market Data contains:

- The last price traded (netted) with order size
- The best bid/ask (aggregated order book) with order size
- Other information such as master data, market phases and statistical data

Level 2 Market Data contains:

- Level 1 Market Data
- Up to fifteen (15) bid/ask prices with order size (aggregated order book) depending on availability.

**Real-time market data:** Market data that is made available to the market by WBAG with a time delay of less than 15 minutes after initial transmission.

**Delayed market data:** Market data that is made available to the market by WBAG with a time delay of 15 minutes or longer after initial transmission.

**Closing prices:** Market data that is usually transmitted once a day after the close of trading.

### Stock Exchanges

<b>Indices</b>	<b>Quality</b>
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The product **Indices** contains:

- Price information on the indices calculated by the respective stock exchange

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Vienna include Austrian indices (e.g. ATX; ATX Prime, ATX TR, WBI, IATX, SATX), country indices (CEE indices und CIS indices e.g. RDX), sector indices, theme & style indices as well as customized indices

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Banja Luka include BIRS, ORS, BATX

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Belgrade include BELEX15 and BELEXline

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Ljubljana include: SBI Top

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Macedonia include MBI10 and OMB

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Prague include PX, PX-TR and PX-Glob index

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Zagreb include: Crobex, Crobex Total Return, Crobex10, Crobis, Crobis Total Return, Crobexplus and sector indices

real-time  
delayed  
end of day

## Cash Market

## Quality

The product **Cash Market** contains:

- Market data of national instruments traded on the respective stock exchange
- Netted pre-trade data and trade data (unnetted for low latency products)
- The product is available in level 1 and level 2 quality

Banja Luka include Bosnian shares, bonds and ETFs

Belgrade include Serbian shares and bonds

Ljubljana include Slovenian shares and bonds, Slovenian block trades entered into the trading system by trading participants (on-exchange, off-order-book trades)

Macedonia include Macedonian shares and bonds

Zagreb include Croatian shares and bonds, Croatian block trades entered into the trading system by trading participants (on-exchange, off-order-book trades)

real-time  
delayed  
end of day

## Global Market

The product **Global Market** contains:

- The market data of Austrian and international instruments traded on WBAG
- Netted pre-trade data and trade data (unnetted for low latency products)
- The product is available in level 1 and level 2 quality

The instruments included at present are shares, shares represented by certificates, ETFs. The instruments are from Argentina, Belgium, Bermuda, China, Cypress, Denmark, Finland, France, Germany, Hong Kong, India, Ireland, Israel, Italy, Japan, Canada, Luxemburg, the Netherlands, Republic of Korea, Russia, Switzerland, Spain, Taiwan, USA, United Kingdom and the MTF Vienna.

real-time  
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end of day

## Cash Market + Structured Products

The product **Cash Market + Structured Products Vienna** contains:

- Market data of Austrian and international instruments traded on WBAG
- Netted pre-trade data and trade data (unnetted for low latency products)
- The product is available in level 1 and level 2 quality

The following instruments are included: national and international shares, share certificates, bonds, ETFs, warrants, certificates and subscription rights, profit-sharing rights, investment funds, put options and participation certificates

real-time  
delayed  
end of day

<p>The product <b>Cash Market + Structured Products Prague</b> contains:</p> <ul style="list-style-type: none"> <li>■ Market data for Czech and international instruments traded on the Prague Stock Exchange</li> <li>■ Netted pre-trade data and trade data (unnetted for low latency products)</li> <li>■ The product is available in level 1 and level 2 quality</li> </ul> <p>The following instruments are included: Czech and international shares, bonds, certificates, and warrants</p>	<p>real-time delayed end of day</p>
<p><b>ALSE Market Data</b></p>	<p>Quality</p>
<p>The product <b>ALSE Market Data</b> includes:</p> <ul style="list-style-type: none"> <li>■ The market data of Albanian instruments traded on the Albanian Stock Exchange</li> <li>■ Netted pre-trade data and trade data</li> <li>■ The product is available in level 1 quality</li> </ul> <p>ALSE Market Data include Albanian bonds</p>	<p>real-time delayed end of day</p>
<p><b>Kazakhstan</b></p>	
<p>The product <b>KASE Market Data</b>:</p> <ul style="list-style-type: none"> <li>■ The market data of Kazakh instruments traded on the Kazakhstan Stock Exchange</li> <li>■ Netted pre-trade data and trade data</li> <li>■ The product is available in level 1 and level 2 quality</li> </ul> <p>Kazakhstan Market Data include foreign currencies, Kazakh shares, bonds, repos, futures</p>	<p>real-time delayed end of day</p>
<p><b>APA Data Vienna</b></p>	
<p>The product <b>APA Data Vienna</b> contains:</p> <ul style="list-style-type: none"> <li>■ Over-the-counter market data on instruments admitted to trading in the EU reported by Austrian and international (e.g. Czech) market participants to the Vienna Stock Exchange Approved Publication Arrangement (APA)</li> </ul> <p>APA Data Vienna include all MiFIR-relevant instruments tradable on European stock exchanges</p>	<p>real-time delayed end of day</p>

OTC Data Belgrade	Quality
<p>The product OTC Data Belgrade contains:</p> <ul style="list-style-type: none"> <li>■ OTC market data for Serbian instruments that are reported to the Belgrade Stock Exchange by Serbian market participants</li> <li>■ Netted trade data</li> </ul>	end of day
<p>The following instruments are included: Serbian shares and bonds</p>	
<b>File Products</b>	
<b>Index Basket</b>	
<p>The product <b>Index Baskets</b> contains:</p> <ul style="list-style-type: none"> <li>■ Daily closing prices for the indices</li> <li>■ Index constituents</li> <li>■ Index reference data and dividends</li> </ul>	file
<p>The following indices are included: all indices of Vienna, Ljubljana and Prague Stock Exchange and all indices of Zagreb Stock Exchange except bond indices.</p>	
<b>Cash Market Tick-by-Tick</b>	
<p>The product <b>Cash Market Tick-by-Tick</b> includes:</p> <ul style="list-style-type: none"> <li>■ Market Data of the specific instruments traded on the respective stock exchange</li> <li>■ Aggregated order book and no netted trades</li> </ul>	file
<p>Vienna include national and international shares, share certificates, bonds, ETFs, warrants, certificates and subscription rights, profit-sharing rights, investment funds, put options and participation certificates</p>	
<p>Ljubljana include Slovenian shares and bonds, Slovenian block trades entered into the trading system by trading participants (on-exchange, off-order-book trades)</p>	
<p>Prague include Czech and international shares, bonds, certificates, and warrants Zagreb include Croatian shares and bonds, Croatian block trades entered into the trading system by trading participants (on-exchange, off-order-book trades)</p>	

<b>Xetra Reference Data</b>	Quality
<p>The product <b>Xetra Reference Data</b> contains:</p> <ul style="list-style-type: none"> <li>■ Daily file with all instruments tradable at the respective stock exchange</li> <li>■ The file contains all instruments tradable on the next exchange trading day including their unique attributes (ISIN, symbol, full name and other) as well as further market model-specific data (e.g. trading hours, tradable units, price intervals)</li> </ul>	
Vienna include Austrian and international shares, bonds	
Ljubljana include Slovenian shares and bonds	file
Prague include Czech and international shares and bonds	
Zagreb include Croatian shares and bonds	
<b>Corporate Actions</b>	
<p>The product <b>Corporate Actions</b> includes:</p> <ul style="list-style-type: none"> <li>■ Corporate actions of companies listed on the stock exchanges of Vienna, Prague, Ljubljana, Banja Luka, Belgrade, and Macedonia</li> <li>■ Managers transactions of Vienna Stock Exchange</li> </ul>	file
The following instruments are included: shares	
<b>Information on Issuers</b>	
<p>The product <b>Information on Issuers</b> contains:</p> <ul style="list-style-type: none"> <li>■ Information that must be reported to the Prague Stock Exchange for regulatory and/or legal reasons by the companies listed on the Prague Stock exchange</li> <li>■ The information is available in English and Czech</li> </ul>	real-time files
<b>Stock Exchange Bulletin</b>	
<p>The product <b>Stock Exchange Bulletin</b> contains:</p> <ul style="list-style-type: none"> <li>■ Information that is published by the various departments of the Prague Stock Exchange such as Trading, Listing, Legal, etc.</li> <li>■ The information is available in English and Czech</li> </ul>	files
<b>Investment Funds supplied by Oesterreichische Kontollbank (OeKB)</b>	
<p>The product <b>Investment Funds supplied by OeKB</b> contains:</p> <ul style="list-style-type: none"> <li>■ Up-to-date daily reference prices for all investment funds available to the public in Austria</li> </ul>	files

## Energy Exchange

### Energy Exchange Austria

#### Quality

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The product **EXAA 10:15 Auction including EXAA Green Power** includes traded prices and volumes from the EXAA 10:15 auction for the Austrian and German electricity markets for block products, hourly products, and quarter-hour products, as well as

- Volumes from the post-trading auction for hourly and block products
  - Buy and sell trading volumes for quarter-hour products as well as the total volume of quarter-hour trading
  - Prices and traded volumes from the location spreads for block products
  - History of prices and volumes for the current year (DS history file)
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real-time  
end of day

The product **EXAA 12:00 MC Auction** includes the market clearing prices determined in the 12.00 noon market coupling auction as well as the traded buy and sell volumes on EXAA for the Austrian and German price zone for block products and hourly products.

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real-time  
end of day

The product **EXAA All Auctions Full Package** includes data from the EXAA 10:15 auction and from the EXAA 12:00 noon MC Auction as well as the aggregated curves of these two auction types

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real-time  
end of day

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## MiFID II Disaggregierte Produkte

- The following stock exchanges are subject to MiFID II: the exchanges of Vienna, Ljubljana Prague and Zagreb

Pre-Trade Products	Qualität
<p>The product Pre-Trade of the respective stock exchange contains:</p> <ul style="list-style-type: none"> <li>■ Level 1: The best bid/ask (aggregated order book) with order size for all instruments subject to pre-trade transparency pursuant to MiFID</li> <li>■ Level 2: The fifteen best bid/ask prices with order size (aggregated order book) depending on availability for all instruments subject to pre-trade transparency pursuant to MiFID including information on market phases, trade halts and news messages</li> </ul>	<p>real-time delayed end of day</p>
Post-Trade Products	
<p>The product Post-Trade of the respective stock exchange contains: The last traded price (netted) with order size for all instruments subject to post-trade transparency pursuant to MiFID as well as basic data such as listing date, dividends, reference price, order book status, trading halts and trading suspensions, order book summary and news messages</p>	<p>real-time delayed end of day</p>