London Stock Exchange Market Data

SCHEDULE A – MARKET DATA PRODUCTS

Annex to the General Terms and Conditions of the London Stock Exchange Market Data Agreement

Version 1.0

01 January 2023

Schedule A – Market Data Products

1. DIRECT DATA ACCESS

1.1. Where the Customer elects to receive Real Time Data directly from Exchange systems, permissions will be granted to the relevant service, as detailed below:

Market Data Group	Description	Data Product
Group Ticker Plant (GTP)		
A	FTSE 100	UK market Data Level 2, Level 1
B	FTSE 100	
C	FTSE 250	
D	Structured products (ETF / ETPs)	
E	Miscellaneous (main market securities which are not FTSE 100/FTSE 250 constituents, AIM and ORB)	
F	European market Data (EQS)	European market Data Level 2, Level 1
G	International (IOB)	International market Data Level 2, Level 1
T	Turquoise	Turquoise market Data Level 2, Level 1
U	Turquoise	
V	Turquoise	
W	Turquoise	
X	Turquoise	
Y	Turquoise	
1 to 4	TRADEcho	TRADEcho

2. DEFINITIONS

2.1. In this Agreement, unless the context requires otherwise, the following words shall have the following meanings. Please refer to the Terms, Order Form and the other Schedules for other defined terms used in this Schedule but not defined herein:

AIM	means Data published relevant to securities traded on AIM, the LSE market for small and medium size growth companies. The AIM Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume.
Analytics Service	means Data calculated and published by the Exchanges, providing certain value-add analytics relating to instruments traded on LSE and Turquoise venues, including but not limited to orderbook analytics.
ETF / ETP	means Data published relevant to certain instruments traded on the UK markets, namely exchange traded funds (ETFs) and other exchange traded products (ETPs). The ETF / ETP Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low individual

	trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume.
European market Data	means Data published relevant to securities traded on the European Quoting Service (EQS), a quote-driven market making and trade reporting platform for liquid equity and equity-like securities. The European market Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume (including Data from the SI quoting service for the relevant securities).
International market Data	means Data published relevant to securities traded on the LSE international order book (IOB), consisting of global depositary receipts (GDRs) from over 30 countries, including European market Data. The International market Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume (including Data from the SI quoting service for the relevant securities).
Level 1	includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume, Post-trade Data.
Level 2	includes full depth of the book with all quotes, orders and Level 1 Data including trades, open price, close price, uncrossing price plus volume, best price plus volume.
Order Book for Retail Bonds	means Data relating to the Order Book for Retail Bonds (ORB), consisting of UK gilts and UK corporate bonds. The Order Book for Retail Bonds content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume.
Post-trade Data	includes on-book, on-exchange trade reports and TRADEcho SI quoting for the respective market.
TRADEcho	means Data relating to TRADEcho, consisting of off-book on-exchange trade reports, systematic internaliser trade reports and OTC trade reports. The TRADEcho Data content for the SI quoting service includes pre-trade Data, and content for the trade reporting activities includes individual trades, number of trades, cumulative volumes for ESMA FIRDS instruments.
Turquoise market Data	means Data published relevant to securities traded on Turquoise, a multilateral trading facility ("MTF") with instruments available for trading from a multitude of countries. The Turquoise market Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume.
UK market Data	means Data published relevant to securities traded on the LSE UK order books, SETS, SETSqx and SEAQ (including AIM, ETF / ETP, Order Book for Retail Bonds Data and Data from the SI quoting service for the relevant securities). The UK market Data content includes best price and volume, value traded per security, indicative uncrossing volume, opening prices, trade high and low, individual trades, closing prices, all trades VWAP, cumulative volumes, uncrossing price and volume.