

## **Press Release**

24/11/2022

## Stock Markets Steering Committee of Hellenic Exchanges - Athens Stock Exchange (ATHEX)

The Athens Stock Exchange, following today's session of its Stock Markets Steering Committee, approved the amendment of Resolution 22 related to ATHEX Regulation, in relation to the reference price for the purpose of determining the auction during closing price calculation, as follows:

• For Securities classified into those with High Trading Activity (HTA) or Medium Trading Activity (MTA), the Weighted Average of trades concluded in a predetermined period of thirty (30) minutes before the end of the session is used as a reference price for the purpose of determining the auction during closing price calculation.

Additionally, the Stock Markets Steering Committee approved the amendment of Resolutions 10, 12, 13, 15 and 38 related to ATHEX Regulation, in terms of the minimum block trade sizes concerning instruments trading in the Derivatives Market, as follows:

- For Futures and Options on FTSE ATHEX Large Cap and stocks of the ATHEX Main Market, the minimum block value is twice the ESMA published Pre-Lis threshold, meaning currently set to 50,000 EUR.
- For Futures on FTSE/ATHEX Banks Index, the minimum block value is set to 200,000 EUR.

The above changes will apply with effect from 12/12/2022.