

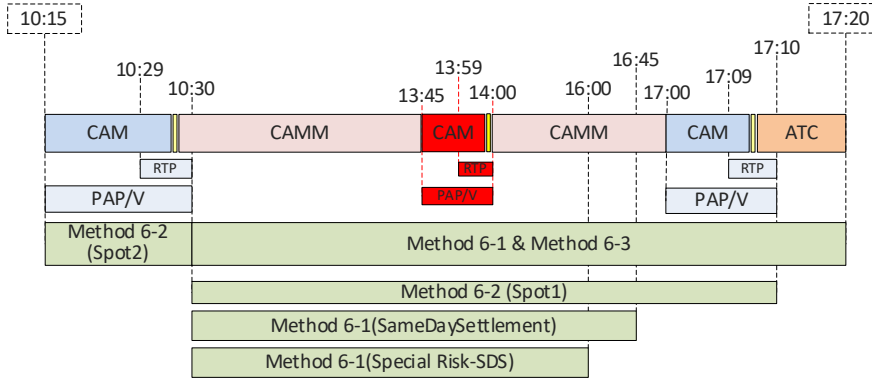
# ATHEXGROUP

Athens Exchange Group



ATHEX's Cash Markets Schedule

Last update: April 2024

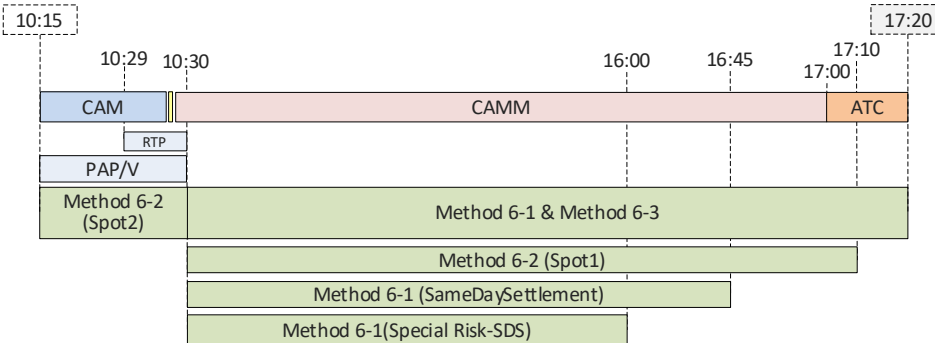


**Main Market**  
**(Market ID: M / Venue ID: XATH)**  
 Closing Price: Closing auction  
 Price Fluctuation Limits:  $\pm 30\%$  /  $\pm 10\%$   
 Static Price Range:  $\pm 10\%$  /  $15\%$  / -  
 Dynamic Price Range:  $\pm 3\%$  / -  
 Price Tolerance Rule:  $\pm 30\%$   
 Volume Min Rule: 30%  
 Vol. Int Pre Call: 2min  
 Vol. Int Extension: 1min  
 RTP: 1min

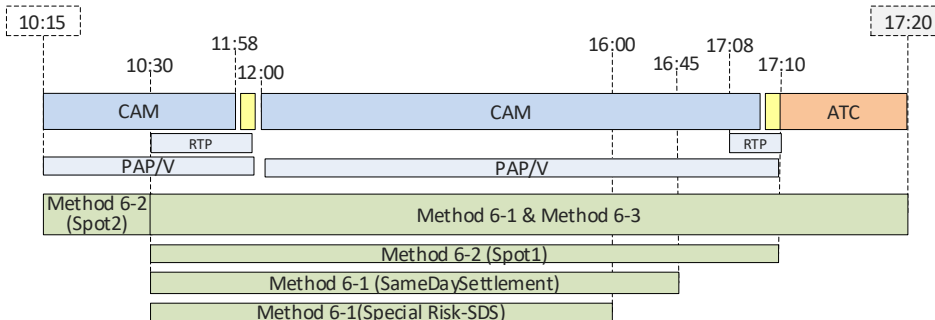
Main Market								
Liquidity Class	Market Making	Price	Fluctuation limits	Volatility Interrupters		Closing algorithm		
				Static	Dynamic	Main	Alternative	Closing Reference Price
High	Yes	$\geq 0,05$	$\pm 30\%$	10%	3%	Auction	VWAP of last 30' of trading session	Average trades during time
	No	$\geq 0,05$		10%	3%			
	Yes	$< 0,05$		15%	N/A			
	No	$< 0,05$		15%	N/A			
Middle	Yes	$\geq 0,05$	$\pm 30\%$	10%	3%	Auction	VWAP of last 30' of trading session	Average trades during time
	No	$\geq 0,05$		10%	3%			
	Yes	$< 0,05$		15%	N/A			
	No	$< 0,05$		15%	N/A			
Low	Yes	$\geq 0,05$	$\pm 30\%$	10%	3%	Auction and Significant auction value	Weighted average of a percentage of last trades, based on the transaction value	Last trade price
	No	$\geq 0,05$	$\pm 10\%$	N/A	3%			
	Yes	$< 0,05$	$\pm 30\%$	15%	N/A			
	No	$< 0,05$	$\pm 10\%$	N/A				

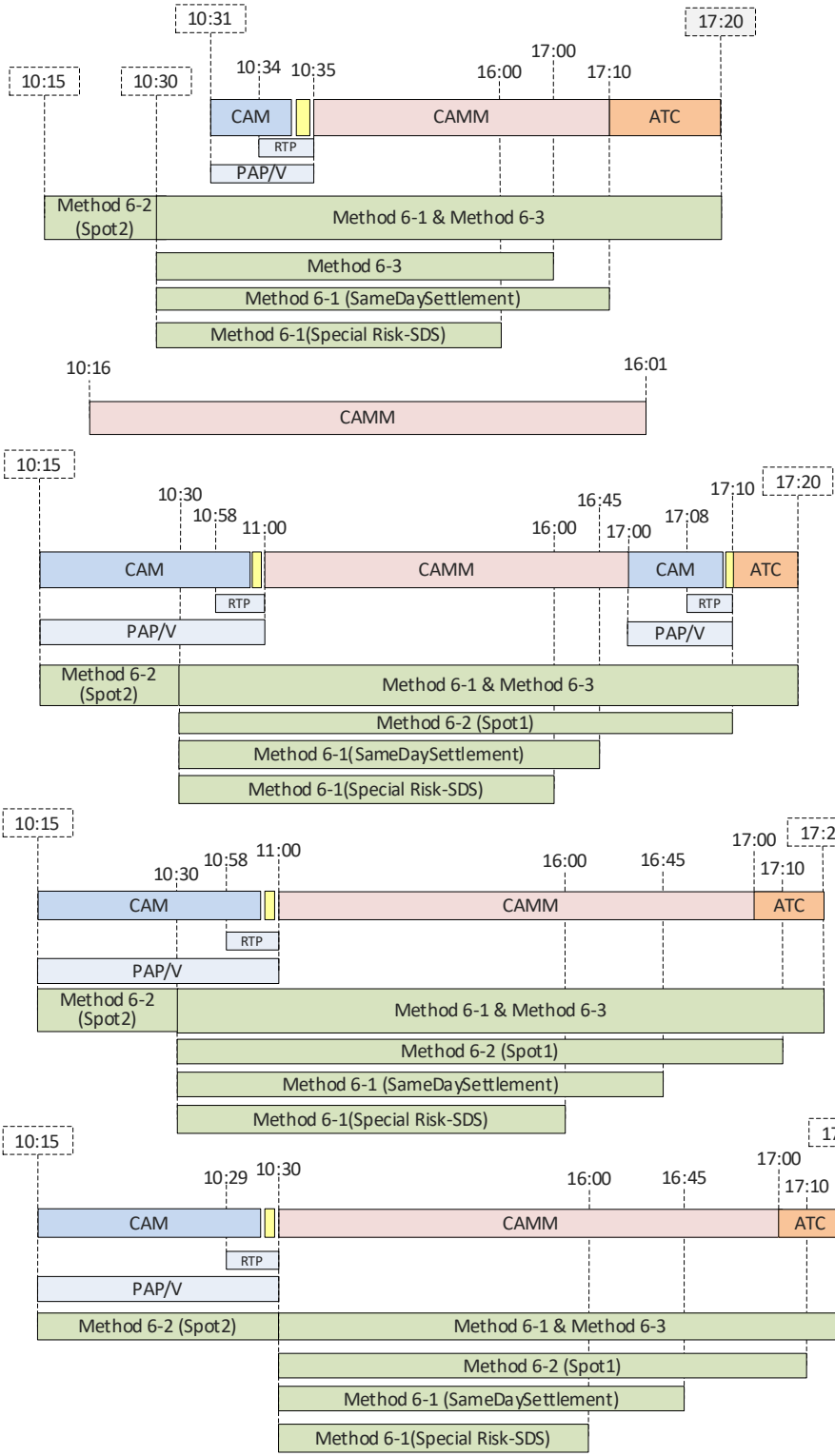
Main Market - Low Dispersion								
Liquidity Class	Market Making	Price	Fluctuation limits	Volatility Interrupters		Closing algorithm		
				Static	Dynamic	Main	Alternative	Closing Reference Price
High or Middle or Low	Yes	$\geq 0,05$	$\pm 10\%$	N/A	3%	Auction and Significant auction value	Weighted average of a percentage of last trades, based on the transaction value	Last trade price
	No	$\geq 0,05$						



**Bonds**  
**(Market ID: O / Venue ID: XATH)**  
 Closing Price: VWAP of last 30' trades  
 Price Fluctuation Limits: Unlimited  
 Static Price Range:  $\pm 10\%$   
 Dynamic Price Range:  $\pm 3\%$   
 Price Tolerance Rule:  $\pm 30\%$   
 Volume Min Rule: 30%  
 Vol. Int Pre Call: 2min  
 Vol. Int Extension: 1min  
 RTP: 1min



**Surveillance (Market ID: C / Venue ID: XATH)**  
 Closing Price: Significant percent of trades  
 Price Fluctuation Limits:  $\pm 10\%$



**ETF (Market ID: T / Venue ID: XATH)**  
 Closing Price: Last trade price  
 Price Fluctuation Limits:  $\pm 30\%$   
 Static Price Range:  $\pm 10\%$   
 Dynamic Price Range:  $\pm 3\%$   
 Price Tolerance Rule:  $\pm 30\%$   
 Volume Min Rule: 30%  
 Vol. Int Pre Call: 2min  
 Vol. Int Extension: 1min  
 RTP: 1min

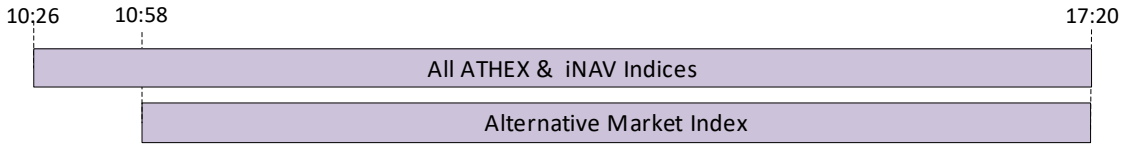
**Forced Sales (Only for GTB) (Market ID: E / Venue ID: XATH)**  
 Price Fluctuation Limits: Unlimited

**Alternative (Market ID: F / Venue ID: ENAX)**  
 Closing Price: Auction and Significant Auction value  
 Auction Close Method: Weighted Average of a percent of last trades, based on the transaction value  
 Price Fluctuation Limits:  $\pm 10\%$  ( $\pm 30\%$  if Market Making is active)  
 Static Price Range:  $\pm 100\%$  ( $\pm 10\%$  if Market Making is active)  
 Dynamic Price Range:  $\pm 3\%$   
 Price Tolerance Rule:  $\pm 30\%$   
 Volume Min Rule: 30%  
 Vol. Int Pre Call: 2min  
 Vol. Int Extension: 1Min  
 RTP: 2min

**Alternative Bonds (Market ID: G / Venue ID: ENAX)**  
 Closing Price: Weighted average of the last 30' trades  
 Price Fluctuation Limits: Unlimited  
 Static Price Range:  $\pm 10\%$   
 Dynamic Price Range:  $\pm 3\%$   
 Price Tolerance Rule:  $\pm 30\%$   
 Volume Min Rule: 30%  
 Vol. Int Pre Call: 2min  
 Vol. Int Extension: 1min  
 RTP: 1min

**Warrants (Market ID: W / Venue ID: XATH)**  
 Closing Price: Last trade price  
 Price Fluctuation:  $\pm 50\%$ , adjusted to  $\pm 100\%$ , to  $+200\%$  and to  $+400\%$

## ATHEX Indices Schedule



- **CAM:** Call Auction Method
  - **CAMM:** Continuous Automated Matching Method **ATC:** At The Closing
  - **RTP:** Random Time Period
  - **PAP/V:** Projected Auction Price/Volume
- Notes:**  
 The Intraday Auction of Main Market occurs only every 3rd Friday of each month. In case the 3rd Friday is a holiday, it occurs on the previous working day.