

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: $\pm 30\%$

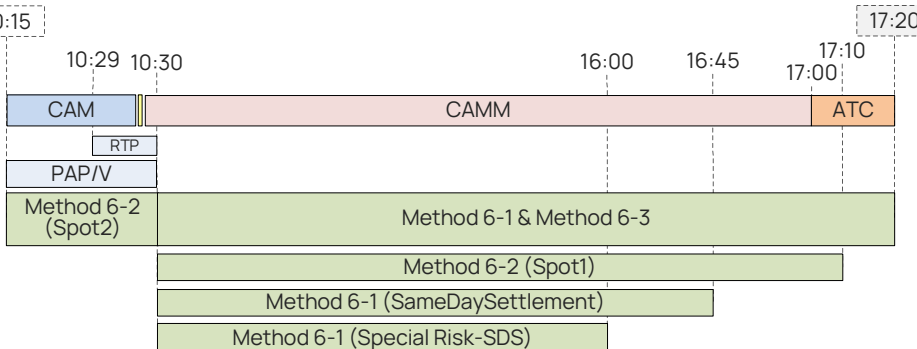
Volume Min Rule: 30%

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	≥ 0,05	± 30%	10%	3%	Auction	VWAP of last 30' of trading session	Average trades during time
	No			10%	3%			
	Yes	< 0,05		15%	N/A			
	No			15%	N/A			
Middle	Yes	≥ 0,05	± 30%	10%	3%	Auction	VWAP of last 30' of trading session	Average trades during time
	No			10%	3%			
	Yes	< 0,05		15%	N/A			
	No			15%	N/A			
Low	Yes	≥ 0,05	± 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		± 10%	N/A	3%			
	Yes	< 0,05	± 30%	15%	N/A			
	No		± 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	≥ 0,05	± 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							



Bonds

(Market ID: O / Venue ID: XATH)

Closing Price: VWAP of last 30' trades

Price Fluctuation Limits: $\pm 30\%$

Static Price Range: $\pm 10\%$

Dynamic Price Range: $\pm 3\%$

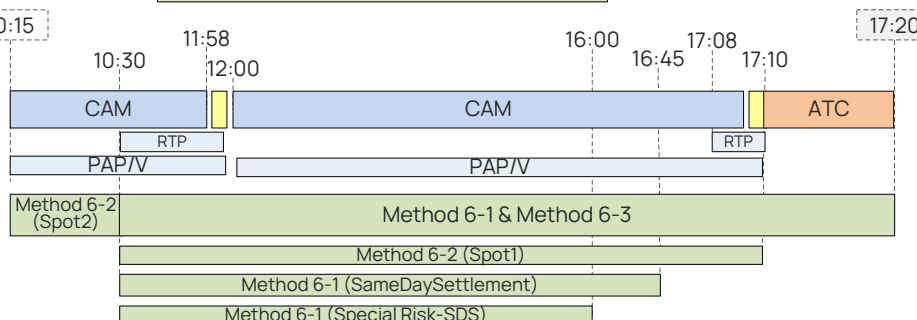
Price Tolerance Rule: $\pm 30\%$

Volume Min Rule: 30%

Vol. Int Pre Call: 2min

Vol. Int Extension: 1min

RTP: 1min

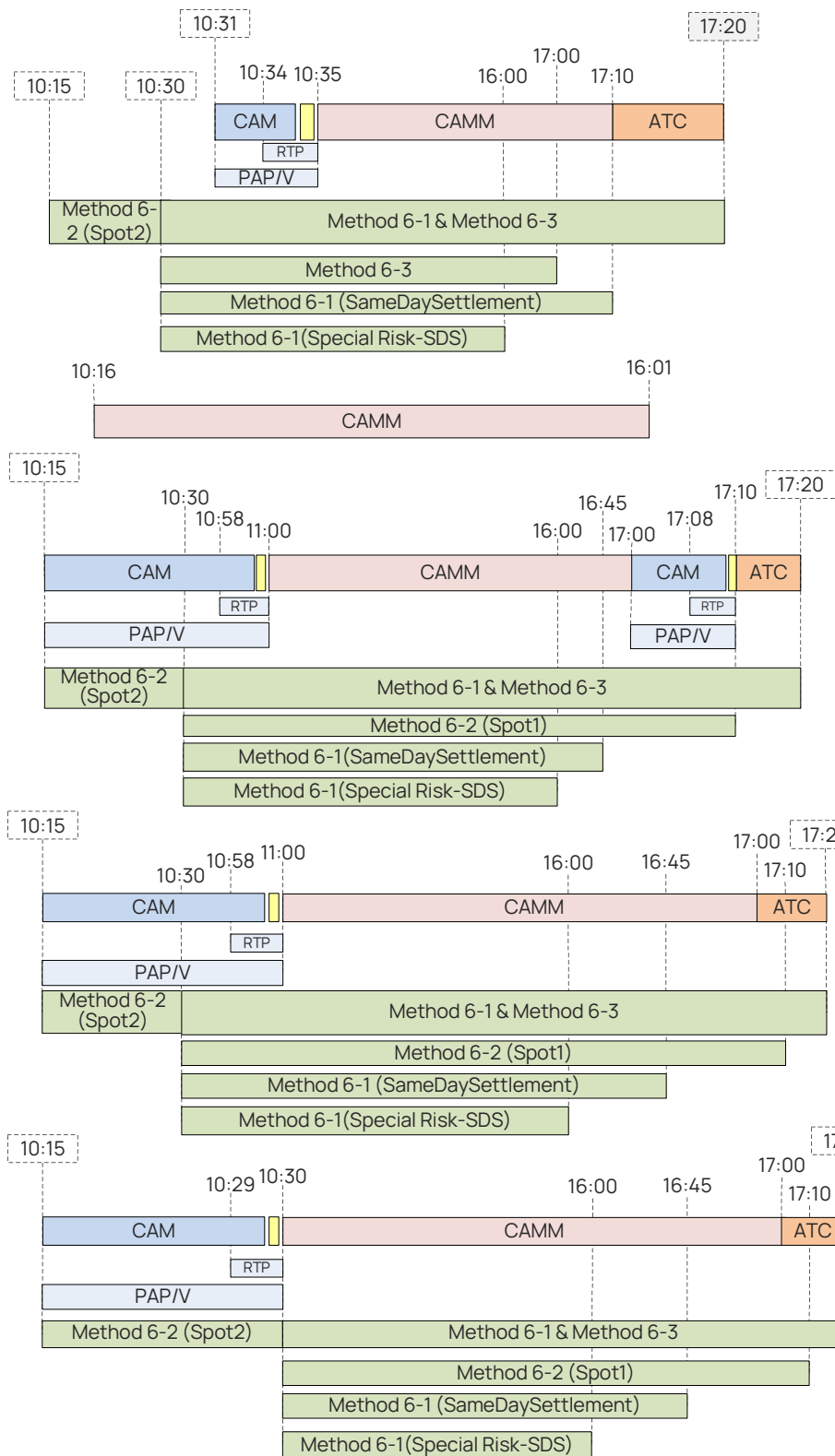


Surveillance

(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 MM is active)
Static Price Range: $\pm 100\%$ ($\pm 10\%$ if MM 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)

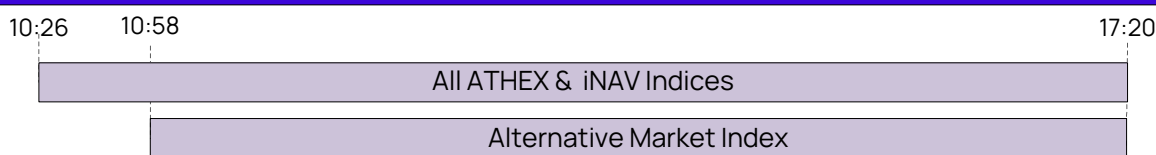
Closing Price: Weighted average of the last 30' trades
Price Fluctuation Limits: $\pm 30\%$
Static Price Range: $\pm 10\%$
Dynamic Price Range: $\pm 3\%$
Price Tolerance Rule: $\pm 30\%$
Volume Min Rule: 30%
Vol. Int Pre Call: 2min
Vol. Int Extension: 1min
RTP: 1min

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

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.