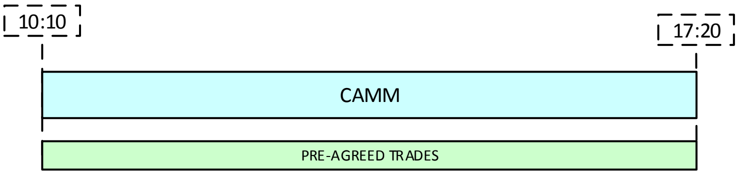
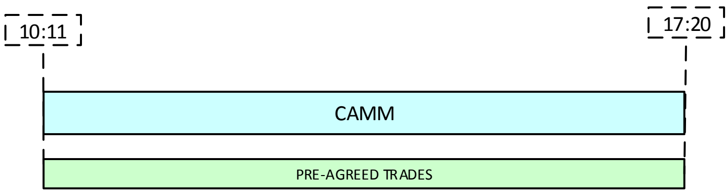
ATHEX's **Derivatives** Markets Schedule
Χρονισμός Αγορών **Παραγώγων** Χ.Α.

Last update: October 2018



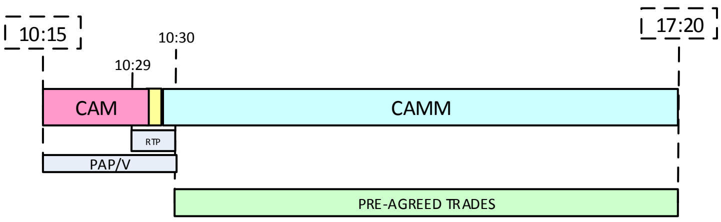
<u>Index Futures & Options</u>
<u>(Κωδ. αγοράς:1 / Venue ID: XADE)</u>
Index FUT: Fluctuation Limits: ± 35%
Index OPT: Fluctuation Limits: For each (call & put) option series, **the theoretical price** is calculated, on which **the absolute value resulted from the ±35% on the starting price of the underlying instrument** will be added, in order the fluctuation limits to be defined respectively
Στατικό όριο: ±5%
Δυναμικό όριο: ±1,5%
Σημαντική Απόκλιση Δημ.: ±30%
Σημαντικός Όγκος Δημ.: 30%
Χρόνος Προσυν. ΑΜΕΜ: 2min
Χρόνος Επέκτασης ΑΜΕΜ: 1min
Περιοδος Τυχαίου Χρόνου: 1Min

<u>Index Futures & Options</u>
<u>(Market ID:1 / Venue ID: XADE)</u>
Index FUT: Fluctuation Limits: ± 35%
Index OPT: Fluctuation Limits: For each (call & put) option series, **the theoretical price** is calculated, on which **the absolute value resulted from the ±35% on the starting price of the underlying instrument** will be added, in order the fluctuation limits to be defined respectively
Static Price Range: ±5%
Dynamic Price Range: ±1,5%
Price Tolerance Rule: ±30%
Volume Min Rule: 30%
Vol. Int Pre Call: 2min
Vol. Int Extension: 1min
RTP: 1min



<u>Stock Futures & Options</u>
<u>(Κωδ. αγοράς:2 / Venue ID: XADE)</u>
Stock FUT: Fluctuation Limits: ± 35%
Stock OPT: Fluctuation Limits: For each (call &put) option series, **the theoretical price** is calculated, on which **the absolute value resulted from the ±35% on the starting price of the underlying instrument** will be added, in order the fluctuation limits to be defined respectively.
Στατικό όριο: ±10%
Δυναμικό όριο: ±3%
Σημαντική Απόκλιση Δημ.: ±30%
Σημαντικός Όγκος Δημ.: 30%
Χρόνος Προσυν. ΑΜΕΜ: 2min
Χρόνος Επέκτασης ΑΜΕΜ: 1min
Περιοδος Τυχαίου Χρόνου: 1Min

<u>Stock Futures & Options</u>
<u>(Market ID:2 / Venue ID: XADE)</u>
Stock FUT: Fluctuation Limits: ± 35%
Stock OPT: Fluctuation Limits: For each (call &put) option series, **the theoretical price** is calculated, on which **the absolute value resulted from the ±35% on the starting price of the underlying instrument** will be added, in order the fluctuation limits to be defined respectively.
Static Price Range: ±10%
Dynamic Price Range: ±3%
Price Tolerance Rule: ±30%
Volume Min Rule: 30%
Vol. Int Pre Call: 2min
Vol. Int Extension: 1min
RTP: 1min



<u>Repos</u>

Market ID:**3**, Venue ID: **XADE**

Price Fluctuation Limits: Unlimited

- **CAM**: Call Auction Method / Μέθοδος Συγκέντρωσης Εντολών και Δημοπρασίας
- **CAMM**: Continuous Automated Matching Method / Μέθοδος Συνεχόμενης Συνεδρίασης
- **RTP**: Random Time Period / Περίοδος Τυχαίου Χρόνου Δημοπρασίας
- **PAP/V**: Projected Auction Price/Volume / Υπολογιζόμενη Τιμή / Όγκος Δημοπρασίας