



Tuesday, 8 September 2020

ANNOUNCEMENT

Subject: Update of «RISK MANAGEMENT PARAMETERS»

We would like to inform you that a new version of «**Risk Management Parameters**» for the **Derivatives Market** with effect on the clearing of **Tuesday, 8 September 2020** is available.

Changes concerning:

- Removal from the stock collateral list of **THESSALONIKI PORT AUTHORITY S.A. (OLTH)** share, although during Tuesday, 8 September 2020 no additional collateral of the aforementioned stock will be accepted.
- Adjustment of margin parameters
- Adjustment of haircut parameters for collaterals
- Adjustment of collateral value limits
- Adjustment of window classes