



Monday, 22 March 2021

ANNOUNCEMENT

Subject: Update of «RISK MANAGEMENT PARAMETERS»

We would like to inform you that a new version of «**Risk Management Parameters**» for **Derivatives Market** effective on the trading of **Tuesday, 23 March 2021** is available.

Changes concerning the PIRAEUS FINANCIAL HOLDINGS S.A. (TPEIR) share due to increased volatility:

- Adjustment of risk management parameters regarding future product
- Adjustment of risk management parameters regarding option product
- Adjustment of risk management parameters regarding stock borrowing product
- Adjustment of haircut parameter
- Removal from the correlation group «Banks».