



Tuesday, 10 August 2021

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:

A. the trading of Wednesday, 11 August 2021 is available.

- Removal from the stock collateral list of **MARFIN INVESTMENT GROUP S.A. (MIG)** share.

B. the clearing of Wednesday, 11 August 2021 is available.

Changes concerning:

- Adjustment of margin parameters
- Adjustment of haircut parameters for collaterals
- Adjustment of collateral value limits
- Adjustment of window classes