



Wednesday, 12 June 2024

ANNOUNCEMENT

Subject: Update of «RISK MANAGEMENT PARAMETERS»

We would like to inform you that a new version of «**Risk Management Parameters**» for the **Securities Market** is available.

Changes concerning:

A. Determination of the margin parameter regarding the Greek Government Treasury Bill with effect **on the trading of Thursday, 13 June 2024** with name:

- GGTB-FXD-060625-12M-3.34-1000.00

B. Adjustment of risk management parameters with effect **on the clearing of Thursday, 13 June 2024:**

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