Wednesday, 15 January 2025

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 Thursday, 16 January 2025** is available.

Changes concerning:

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

ATHENS EXCHANGE CLEARING HOUSE S.A. (ATHEXClear) - General Electronic Commercial Registry (GEMI): 6410501000
110 Athinon Ave., 104 42 Athens, Greece, tel +30 210 3366 800, fax +30 210 3366 101, www.athexgroup.gr