



Friday, 03 February 2023

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 from the trading of **Monday, 6th of February 2023** is available.

Changes concerning:

- Determination of margin parameters for single stock Futures on the following underlyings:
 - AVAX (AVAX S.A.)
 - AEGN (AEGEAN AIRLINES S.A.)
 - ELHA (ELVALHALCOR S.A.)
 - INKAT (INTRAKAT S.A.)
 - QUEST (QUEST HOLDING S.A.)
 - OTOEL (AUTOHELLAS S.A.)

- Adjustment/Determination of margin parameters for products of the securities lending market on the following underlyings:
 - AVAX (AVAX S.A.)
 - AEGN (AEGEAN AIRLINES S.A.)
 - ELHA (ELVALHALCOR S.A.)
 - INKAT (INTRAKAT S.A.)
 - QUEST (QUEST HOLDING S.A.)
 - OTOEL (AUTOHELLAS S.A.)