

Wednesday, 23 October 2024

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 **Thursday, 24**th **of October 2024** is available.

Changes concerning:

- Determination of margin parameters for stock Futures on the following underlying:
 - o BOCHGR (BANK OF CYPRUS HOLDINGS PLC)
- Determination of margin parameters for product of the securities lending market on the following underlying:
 - BOCHGR (BANK OF CYPRUS HOLDINGS PLC)