ATHEXCLEAR
Clearing House

Wednesday, 12 February 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, 13 February 2025** is available.

Changes concerning:

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