



ΔΙΕΥΘΥΝΣΗ ΕΚΚΑΘΑΡΙΣΗΣ & ΔΙΑΧΕΙΡΙΣΗΣ ΚΙΝΔΥΝΟΥ

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Α.Π.:49

Subject: Margining for TPEIR corporate action

To accommodate for the TPEIR corporate action that will take effect on Monday 10-1-2011, margining for the SL/SB/RA series will be as follows:

- Series TPEIRSL11R & short positions in series TPEIRRA11R will have no positive margin
- Series TPEIRSB11R & long positions in series TPEIRRA11R will be set to 150%
- Series TPEIRSL11A & short positions in series TPEIRRA11A will have regular positive margin 84%
- Series TPEIRSB11A & long positions in series TPEIRRA11A will have regular margin 150%
- Series TPEIRSL11, TPEIRSL10 and short positions in series TPEIRRA11, TPEIRRA10 will continue to have positive margin of 84% with the exception of **7/01/2011** when their positive margin will be 44%
- Short positions in series TPEIRRA11X, TPEIRRA10X that will replace TPEIRRA11 and TPEIRRA10 will have regular positive margin of 84%.
- Series TPEIRSB11X, TPEIRSB10X & long positions in series TPEIRRA11X that will replace TPEIRSB11, TPEIRSB10 and TPEIRRA11 will have regular margin of 150%.

Subject: Margining for MARFB corporate action

- Series MARFBSL11R & short positions in series MARFBRA11R will have no positive margin
- Series MARFBSL11Q & short positions in series MARFBRA11Q will have no positive margin
- Series MARFBSB11R & long positions in series MARFBRA11R will be set to 300%
- Series MARFBSB11Q & long positions in series MARFBRA11Q will be set to 300%