



ΔΙΕΥΘΥΝΣΗ ΛΕΙΤΟΥΡΓΙΑΣ ΑΓΟΡΑΣ ΚΑΙ ΕΞΥΠΗΡΕΤΗΣΗΣ ΜΕΛΩΝ

Λ. Αθηνών 110, 10442 Αθήνα
Tel: 210-3366582
Fax: 210-3366165

Thursday, 26 January 2012
Ref. Number: 135

Subject: Margining for BOC corporate action

To accommodate for the BOC corporate action that will take effect on **Thursday 26-01-2012**, margining for the SL/SB/RA series will be as follows:

- Series BOCSL12A that will replace series BOCSL11 & BOCSL12 will have regular positive margin 80%.
- Series BOCSL11 & BOCSL12 will have regular positive margin 80% apart from 26-01-2012 that will be 74%.
- Short positions in series BOCRA12A that will replace short positions in series BOCRA11 & BOCRA12 series will have regular positive margin 80%.
- Short positions in series BOCRA11 & BOCRA12 will have regular positive margin 80% apart from 26-01-2012 that will be 74%.
- Series BOCSL12R & short positions in series BOCRA12R will have no positive margin.
- Series BOCSB12A that will replace series BOCSB11 & BOCSB12 will have regular margin 150%.
- Series BOCSB11 & BOCSB12 will have regular margin 150%.
- Long positions in series BOCRA12A that will replace long positions in series BOCRA11 & BOCRA12 series will have regular margin 150%.
- Long positions in series BOCRA11 & BOCRA12 will have regular margin 150%.
- Series BOCSB12R & long positions in series BOCRA12R will have regular margin 150%.