

Friday, 27 June 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** is available.

Changes concerning:

- Addition to the stock collateral list, determination of haircut value and collateral value
 limit of share "ALPHA BANK S.A." (ALPHA) with effective date Monday, 30 June 2025
- Determination of risk parameters regarding the derivatives products of "ALPHA BANK
 S.A." (ALPHA) share with effective date Tuesday, 01 July 2025