ATHEXCLEAR
Clearing House

Monday, 12 August 2019

ANNOUNCEMENT

Subject: Update of «RISK MANAGEMENT PARAMETERS»

We would like to inform you that a new version of **«Risk Management Parameters»** for the **Securities Market** with effect on the clearing of **Tuesday, 13 August 2019** is available.

Changes concerning:

- Adjustment of margin parameters.
- Adjustment of haircut parameters for collaterals.
- Adjustment of collateral value limits.