Effective Date: 28-02-2014

RISK PARAMETERS

Categories	General Risk Parameter	Specific Risk Parameter
Shares listed on FTSE/ATHEX-Banks	3.0%	8.2%
Shares listed on FTSE/ATHEX LARGE CAP and not listed on FTSE/ATHEX-Banks	3.0%	3.0%
Shares listed on FTSE/ATHEX MID CAP and not listed on FTSE/ATHEX-Banks	3.0%	3.5%
Shares listed on Main Market and not listed on FTSE/ATHEX-Banks, FTSE/ATHEX LARGE CAP and FTSE/ATHEX MID CAP	3.0%	5.0%
Shares listed on Alternative Market	3.0%	5.0%
Shares belong to Low Dispersion	3.0%	100.0%
Shares under Deletion	3.0%	100.0%
Surveillance Category	3.0%	100.0%
Shares under Suspension	3.0%	100.0%
Bonds	3.0%	6.8%
Bonds in foreign Currency	3.0%	7.2%
Exchange Traded Funds	3.0%	3.0%
Rights		
MINOAN LINES S.A.	3.0%	100.0%
Warrants		
ALPHA BANK S.A.	3.0%	38.5%
NATIONAL BANK OF GREECE S.A.	3.0%	61.6%
PIRAEUS BANK S.A.	3.0%	60.5%

SPECIFIC RISK ADJUSTMENT CRITERIA

For single Clearing Account per ISIN		
$\dfrac{\textbf{Net Traded Volume}}{\textbf{Daily Average Traded Volume}_{\textbf{30 days}}}$	**Value of Net Traded Volume**	**Specific Risk Multiplier**
Greater than **50%** **AND**	Greater than € 1.000.000	**x2**
In any other case		**x1**
For all Clearing Accounts per ISIN		
$\dfrac{\textbf{Sum of Net Bought Volume}}{\textbf{Daily Average Traded Volume}_{\textbf{30 days}}}$	**Daily Traded Value**	**Specific Risk Multiplier**
Greater than **200%** **AND**	Greater than € 1.000.000	**x2**
In any other case		**x1**