



Wednesday, 11 September 2019

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** with effect on the clearing of **Friday, 13 September 2019** is available.

Changes concerning:

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