



Tuesday, 10 March 2020

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 **Wednesday, 11 March 2020** is available.

Changes concerning:

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