



Friday, 20 March 2020

ANNOUNCEMENT

Subject: Update of «RISK MANAGEMENT PARAMETERS»

We would like to inform you that a new version of «**Risk Management Parameters**» for **Derivatives Market** effective on the trading of **Monday, 23 March 2020** is available.

Changes concerning:

- Determination of Margin Parameters regarding Future Products on Energy Derivative Products
- Determination of Correlation Groups on Energy Derivative Products.