



Tuesday, 09 November 2021

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 Wednesday, 10 November 2021** is available.

Changes concerning:

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