



Tuesday, 11 October 2022

## 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, 12 October 2022** is available.

Changes concerning:

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