Monday, 12 June 2023

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 Thursday, 15 June 2023** is available.

Changes concerning:

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

**** We inform you that the table formats inside the excel of the Risk Management Parameters posted on the site have been slightly changed.***