Wednesday, 13 May 2026

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, 14 May 2026** is available.

Changes concerning:

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