



Thursday, 02 November 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 from the trading of **Monday, 6<sup>th</sup> of November 2023** is available.

Changes concerning:

- Determination of margin parameters for stock Futures on the following underlying:
  - OPTIMA (OPTIMA BANK S.A.)
- Determination of margin parameters for product of the securities lending market on the following underlying:
  - OPTIMA (OPTIMA BANK S.A.)