

Monday, 9 February 2026

## 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 Tuesday, 10 February 2026** is available.

Changes concerning:

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