

EUA Haircut Parameter Update

As result of a regular parameter review, ECC adjusts the haircut parameter for EUA Emission Allowance as collateral as of 21 March 2022 as follows:

Parameter	Current	New
Haircut EUA Emission Allowances	0.30	0.35

All other parameters remain unchanged.

The corresponding parameters in ECC's risk parameter file on the ECC website will be updated on 21 March 2022.

For assistance, please contact clearing@ecc.de. Clearing Members are reminded to check whether deposited collaterals are set sufficiently to cover margin requirements.

Contact

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