

## 2021 special risk parameter application calendar

	18.01.2021	15.02.2021	02.04.2021	05.04.2021	03.05.2021	31.05.2021	05.07.2021	30.08.2021	06.09.2021	25.11.2021	24.12.2021	27.12.2021	28.12.2021
	Martin Luther King Jr. Day	Presidents' Day	Good Friday	Easter Monday	May Day	Memorial Day	Independence Day	UK Holiday	Labor Day	Thanksgiving	Christmas Day	Christmas Day UK	Boxing Day
<b>CME Futures on</b>													
CL Light Sweet Crude Oil													
NG natural gas													
GOLD gold													
SILV silver	Standard	Standard	Special	Standard	Standard	Standard	Standard	Standard	Standard	Standard	Special	Standard	Standard
PLD palladium													
PLT platinum													
<b>ICE Futures on</b>													
BR BRENT oil	Standard	Standard	Special	Standard	Standard	Standard	Standard	Standard	Standard	Standard	Special	Standard	Standard
<b>LBMA Futures on</b>													
ALMN aluminum													
Co copper	Standard	Standard	Special	Special	Special	Special	Standard	Special	Standard	Standard	Standard	Special	Special
NI nickel													
Zn zinc													
<b>NYSE Futures on</b>													
BABA Alibaba Group Holding Limited depository receipts													
BIDU Baidu, Inc. depository receipts													
SPYF SPDR S&P 500 ETF Trust													

holiday on a foreign exchange

### Risk parameter values

Risk parameters	Standard			Special		
	for oil futures	for silver, gold and natural gas futures, SPDR S&P 500 ETF Trust	for other futures	for oil futures	for silver, gold and natural gas futures, SPDR S&P 500 ETF Trust	for other futures
AutoShiftNumMR	10	10	10	0	2	2
AutoShiftNumMREvg	10	10	0	0	2	0
FutMonTimeDay	3 min	3 min	3 min	-	30 min	30 min
FutMonTimeEvg	15 min	15 min	-	-	30 min	-
FutRange	0.66	-	-	0.3	-	-

Descriptions of parameters:

AutoShiftNumMR - a max number of automatic shifts during each settlement period and evening (additional) trading session. Special values are in effect from 7 p.m. the day before a holiday until 7 p.m. on a holiday.

AutoShiftNumMREvg - a max number of automatic shifts during evening (additional) trading session. Special values are in effect from 7 p.m. until 11:50 p.m. on a holiday.

FutMonTime - time for the monitoring of price band limits' adequacy during each settlement period. Special values are in effect from 7 p.m. the day before a holiday until 7 p.m. on a holiday.

FutMonTimeEvg - time for the monitoring of price band limits' adequacy during each settlement period. Special values are in effect from 7 p.m. until 11:50 p.m. on a holiday.

FutRange - risk assessment range/price band ratio. Special values are in effect from 7 p.m. the day before a holiday until 7 p.m. on a holiday.