




KELER CCP
Central
Counter Party Ltd.

**KELER CCP Ltd.'s (Vol. 47-2013)
Announcement of Daily Natural Gas and Capacity Trading
Market (DGCM) Collective Guarantee Fund requirements**

Effective from: 2 January 2014



Regarding to KELER CCP Ltd.'s General Business Rules, KELER CCP Ltd. approved the **DGCM Market CGF** requirements for its Clearing Members listed below.

Requirements will become **effective from 2 January 2014**.

- CGF's percentage rate: 35%
- CGF requirements calculated from the average of the sum of "turnover margin" (actual month and the previous two months) and "additional financial collateral" requirement (previous three months).
- Minimum: 5.000.000 HUF
- Maximum: 500 000 000 HUF.

KELER CCP Ltd.'s endorsement: 5 000 000 HUF

4 December 2013