

KELER CCP's Announcement – No. 30/2019.

Margin requirements

BSE MTF markets

Effective from: 30 April 2019

Based on KELER CCP's General Business Rules, KELER CCP Ltd. has approved the margin requirements for the following products listed below. The requirements will become **effective from 30 April 2019**.

SPAN parameters for BÉTa market:

Instrument		Initial margin to maximum price change
		(HUF/piece)
ADIDAS AG	DE000A1EWWW0	6 000
ALLIANZ SE	DE0008404005	3 000
BASF SE	DE000BASF111	1 500
BAYER AG ORD	DE000BAY0017	2 520
BAYERISCHE MOTOREN WERKE AG	DE0005190003	1 900
COMMERZBANK AG	DE000CBK1001	270
DAIMLER AG ORD	DE0007100000	1 520
DEUTSCHE BANK AG-REGISTERED	DE0005140008	260
DEUTSCHE LUFTHANSA	DE0008232125	650
DEUTSCHE TELEKOM AG	DE0005557508	320
E.ON AG	DE000ENAG999	200
HENKEL AG	DE0006048432	1 700
INFINEON TECHNOLOGIES AG	DE0006231004	680
ISH EURO STOXX	DE0005933956	510
ISHARES CORE DAX	DE0005933931	2 000
ISHARES CORE S&P 500	IE00B5BMR087	4 500
ISHARES NASDAQ-100	DE000A0F5UF5	1 700
LINDE PLC	IE00BZ12WP82	3 500
MÜNCHENER RÜCKVERSICHERUNG AG	DE0008430026	3 100
SAP AG	DE0007164600	1 900
SIEMENS AG-REG	DE0007236101	1 800
THYSSENKRUPP AG	DE0007500001	650
VOLKSWAGEN AG	DE0007664039	4 250
X EURO STOXX 50 SHORT SWAP	LU0292106753	330
X S&P 500 INVERSE DAILY SWAP	LU0322251520	240
X SHORTDAX DAILY SWAP	LU0292106241	350

SPAN parameters for XTEND market:

Instrument		Initial margin to maximum price change
		(HUF/piece)
MEGAKRÁN	HU0000159389	900
CyBERG Corp.	HU0000160122	400

Others:

- 100% spread is used at the calculation of variation margin between different settlement days for the same products.
- 0% spread is used at the calculation of variation margin between different products.

Budapest, 26 April 2019

KELER CCP Ltd.