



KELER CCP
Central
Counter Party Ltd.

KELER CCP Ltd.'s (Vol. 14-2013) Announcement of Initial Financial Collateral requirements and Liquidity Currency Caution

Requirements will become effective from 17 May 2013.

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

Requirements will become **effective from 17 May 2013**.

Initial Financial Collateral

Derivative markets

Section	IFC
BSE Share	10,000,000 HUF
BSE Financial	10,000,000 HUF
BSE Commodity	10,000,000 HUF

Cash markets

Section	IFC
T+3 Share, BÉT MTF Market ¹	10,000,000 HUF
T+2 Debt, MTS Market ²	10,000,000 HUF

Gas market

Section	IFC
DGCM market	10,000,000 HUF
CEGEEEX spot market	10,000,000 HUF
CEGEEEX Physical Futures Market	10,000,000 HUF

Energy market

Section	IFC
HUPX day-ahead market	50,000 EUR
HUPX physical futures market	50,000 EUR
EPEX SPOT SE Market	50,000 EUR
EEX spot market	50,000 EUR
EEX derivative market	50,000 EUR
CEGH spot market	50,000 EUR
CEGH derivate market	50,000 EUR

Liquidity Currency Caution

Commodity section

Currently not applied!

17 May 2013

KELER CCP Ltd.

¹ Applied value in case of membership either or both at BSE T+3 Share Section and BÉT MTF Market

² Applied value in case of membership either or both at BSE T+2 Debt, and MTS Market