

**KELER CCP Ltd.'s (Vol. 28-2014)
Announcement on
Basic Financial Collateral requirements and Liquidity
Currency Caution**

Effective from 1 July 2014

Regarding to KELER CCP Ltd.'s General Business Rules, KELER CCP Ltd. approved the basic financial collateral (BFC) requirements for its Clearing Members listed below.

Requirements will become **effective from 1st July 2014**.

Basic 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
Balancing Platform	10,000,000 HUF
CEGEEEX spot market	10,000,000 HUF
CEGEEEX Physical Futures Market	10,000,000 HUF

Energy market

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

Liquidity Currency Caution

Currently not applied!

1 July 2014

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