

**KELER CCP's Announcement - No.
42/2022.**

Margin requirements
Budapest Stock Exchange
Commodity Section

Effective from: 08 March 2022

Based on KELER CCP's General Business Rules, KELER CCP Ltd. has approved the margin requirements for the following products listed below.

SPAN parameters

Product name	Trading months	Price change range (+/-)	Initial margin to maximum price change for derivatives products
			(HUF/contract)
Euro wheat	All trading months	6 000 Ft	600 000 Ft
High oil content sunflower seed	All trading months	8 000 Ft	800 000 Ft
ISCC NUTS II Sustainable high oil content rapeseed	All trading months	6 000 Ft	600 000 Ft
ISCC NUTS II Sustainable feed barley	All trading months	4 000 Ft	400 000 Ft
ISCC NUTS II Sustainable feed wheat	All trading months	6 000 Ft	600 000 Ft
ISCC NUTS II Sustainable feed corn	All trading months	6 000 Ft	600 000 Ft

The above-mentioned products' initial margin contains a 25% procyclicality buffer.

Note:

Method of margining: Netting.

Spreads between trading months:

Intra-commodity spreads are not applied currently to any commodity product.

Additional margin for delivery month:

None.

Spreads between products:

Intra-product spreads are not applied currently to any commodity product.

Budapest, 8 March 2022

KELER CCP Ltd.