

KELER CCP's Announcement - No. 80/2020
HUDEX/Gas market

Effective from: 18 August 2020

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 18 August 2020.

SPAN parameters

Product	Trading months	Initial margin	Spread between trading months	
		EUR	%	HUF
Monthly product	All trading months	1 656	0	0
Quarterly product	All trading months	4 860	0	0
Seasonal product	All trading months	8 832	0	0
Yearly product	All trading months	17 664	0	0

Budapest, 14 August 2020

KELER CCP Ltd.