

KELER CCP Ltd. - Reporting of the Hypothetical Capital*
According to the regulation (EU) 575/2013 and article of 50c /(1)

(Reporting as of December 30th 2014)

Item	Data
Central counterparty name	KELER CCP Ltd.
Default fund identifier	Collective Guarantee Fund
Calculation date	30.12.2014
Hypothetical capital (K_{CCP}) in HUF	80 492 881
Sum of pre-funded contributions (DF_{CM}) in HUF	522 000 000
Amount of pre-funded financial resources that it is required to use before using the default fund contributions of the remaining clearing members (DF_{CCP}) in HUF	106 114 538
Total number of clearing members (N)	22
Concentration factor (β)	0,59
Sum of contribution under contract (DF_{CM}^C) in HUF	0