

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

(Reporting as of January 29th 2020)

Item	Data
Central counterparty name	KELER CCP Ltd.
Default fund identifier	Collective Guarantee Fund
Calculation date	29.01.2021
Hypothetical capital (K_{CCP}) in HUF	0
Sum of pre-funded contributions (DF_{CM}) in HUF	1 488 000 000
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	200 663 137 ¹
Total number of clearing members (N)	13
Concentration factor (B)	0.84
Sum of contribution under contract (DF_{CM}^C) in HUF	0

¹ It may differ from the amount which was officially announced in the beginning of the previous month by KELER CCP due to the fact that to this calculation up-to-date FX price has been used.