

**KELER CCP Ltd. - Reporting of the Hypothetical Capital
according to Article 50c(1)(a) of Regulation (EU) 648/2012 in connection with Regulation (EU) 2019/876**

| Item | Data |
|---|---------------------------|
| Central counterparty name | KELER CCP Ltd. |
| Default fund identifier | Collective Guarantee Fund |
| Calculation date | 31.07.2023 |
| Hypothetical capital (K_{CCP}) in HUF | 421 684 |
| Sum of pre-funded contributions (DF_{CM}) in HUF | 765 000 000 |
| 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 | 276 419 861 ¹ |
| Total number of clearing members (N) | 12 |
| 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.