

**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	29.09.2023
Hypothetical capital (K_{CCP}) in HUF	438 483
Sum of pre-funded contributions (DF_{CM}) in HUF	921 000 000
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	272 583 128 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.