

**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	31.01.2024
Hypothetical capital ( $K_{CCP}$ ) in HUF	253 628
Sum of pre-funded contributions ( $DF_{CM}$ ) in HUF	1 343 000 000
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	356 266 183 <sup>1</sup>
Total number of clearing members (N)	12
Sum of contribution under contract ( $DF_{CM}^C$ ) in HUF	0

<sup>1</sup> 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.