

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

(Reporting as of July 31th 2014)

Item	Data
Central counterparty name	KELER CCP Ltd.
Default fund identifier	Collective Guarantee Fund
Calculation date	31.07.2014
Hypothetical capital ( $K_{CCP}$ ) in HUF	42 767 512
Sum of pre-funded contributions ( $DF_{CM}$ ) in HUF	556 000 000
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	104 039 077
Total number of clearing members (N)	23
Concentration factor (B)	0,42
Sum of contribution under contract ( $DF_{CM}^C$ ) in HUF	0