

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

(Reporting as of October 28th 2016)

Item	Data
Central counterparty name	KELER CCP Ltd.
Default fund identifier	Collective Guarantee Fund
Calculation date	28.10.2016
Hypothetical capital ( $K_{CCP}$ ) in HUF	368 540 405
Sum of pre-funded contributions ( $DF_{CM}$ ) in HUF	1 353 000 000
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	138 428 564
Total number of clearing members (N)	15
Concentration factor ( $\beta$ )	0,58
Sum of contribution under contract ( $DF_{CM}^C$ ) in HUF	0