

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

(Reporting as of December 29th 2017)

| Item | Data |
|---|---------------------------|
| Central counterparty name | KELER CCP Ltd. |
| Default fund identifier | Collective Guarantee Fund |
| Calculation date | 29.12.2017 |
| Hypothetical capital (K_{CCP}) in HUF | 0 |
| Sum of pre-funded contributions (DF_{CM}) in HUF | 2 924 000 000 |
| 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 | 292 424 552 |
| Total number of clearing members (N) | 13 |
| Concentration factor (β) | 0,80 |
| Sum of contribution under contract (DF_{CM}^C) in HUF | 0 |