

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

(Reporting as of November 30<sup>th</sup> 2020)

Item	Data
Central counterparty name	KELER CCP Ltd.
Default fund identifier	Collective Guarantee Fund
Calculation date	30.11.2020
Hypothetical capital ( $K_{CCP}$ ) in HUF	0
Sum of pre-funded contributions ( $DF_{CM}$ ) in HUF	1 793 000 000
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	237 136 598 <sup>1</sup>
Total number of clearing members (N)	13
Concentration factor (B)	0.75
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.