

**Information related to hypothetical capital**

| Template ID | Description  | Content                            |
|-------------|--|------------------------------------|
| 10          | Central Counterparty (CCP) name  | European Central Counterparty N.V. |
| 20          | Default fund identifier  | N.A.                               |
| 30          | Calculation date   | 2018-12-31                         |
| 40          | Hypothetical capital ( $K_{CCP}$ )   | EUR 0                              |
| 50          | Sum of pre-funded contributions ( $DF_{CM}$ )  | EUR 219.164.131                    |
| 60          | Amount of pre-funded financial resources that it is required to use before using the default fund contributions of the remaining clearing members ( $DF_{CCP}$ ) | EUR 4.744.190                      |
| 70          | Total number of clearing members (N)   | 42                                 |
| 80          | Concentration factor ( $\beta$ )   | 0,38                               |
| 90          | Total amount of initial Margin   | EUR 523.810.340                    |