

**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	2019-10-31
40	Hypothetical capital ( $K_{CCP}$ )	EUR 0
50	Sum of pre-funded contributions ( $DF_{CM}$ )	EUR 257.500.421
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 4.787.224,65
70	Total number of clearing members (N)	46
80	Concentration factor ( $\beta$ )	0,36
90	Total amount of initial Margin	EUR 945.788.849