

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	2020-09-30
40	Hypothetical capital (K_{CCP})	EUR 0
50	Sum of pre-funded contributions (DF_{CM})	EUR 301.964.010
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 4.993.860,84
70	Total number of clearing members (N)	46
80	Concentration factor (β)	0,37
90	Total amount of initial Margin	EUR 804.263.707