FX service

Capital requirements for banks' default funds exposures to ComDer Central Counterparty

Reglamento (UE) 575/2013 Art. 308 y Método 1 BIS III (párrafo 122 de las normas provisionales publicadas en julio 2012)

March 31, 2020

Reporting currency (ISO code)	CLP
Unit (1, 1000, 1000000)	1.00

DF_{CCP}, CCP's prefunded own resources	113,099,412
DF_{CCP2}, Pre-funded CCP DF utilised alongside CM's DF	0
DF_{CM}, Prefunded default fund from all members	173,218,659,051
DF', Total prefunded default fund contributions	141,837,456,818
N, number of clearing members	11
K_{CCP}, hypothetical capital requirement	0
Formula Selected in K^*_{CM} Calculation	3
K^*_{CM}, aggregate capital requirement for all members	226,758,972
Beta in allocation formula	0.5324
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	**0.216%**

Methodology:

http://www.bis.org/publ/bcbs227.htm