

**Interest rates 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)

**September 30, 2020**

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

DF <sub>CCP1</sub> , CCP's prefunded own resources	7,563,727
DF <sub>CCP2</sub> , Pre-funded CCP DF utilised alongside CM's DF	0
DF <sub>CM</sub> , Prefunded default fund from all members	10,481,825,400
DF, Total prefunded default fund contributions	8,583,602,690
N, number of clearing members	11
K <sub>CCP</sub> , hypothetical capital requirement	0
Formula Selected in K* <sub>CM</sub> Calculation	3
K* <sub>CM</sub> , aggregate capital requirement for all members	13,721,662
Beta in allocation formula	0.5140
Allocation scale for C-factor	By DFi
<b>C-factor, RW used to calculate each CM capital requirement</b>	<b>0.213%</b>

**Methodology:**<http://www.bis.org/publ/bcbs227.htm>