

**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)

**January 29, 2021**

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

DF <sub>CCP</sub> , CCP's prefunded own resources	108,360,898
DF <sub>CCP2</sub> , Pre-funded CCP DF utilised alongside CM's DF	0
DF <sub>CM</sub> , Prefunded default fund from all members	320,389,749,206
DF', Total prefunded default fund contributions	262,245,428,431
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	419,419,308
Beta in allocation formula	0.4736
Allocation scale for C-factor	By DFi
<b>C-factor, RW used to calculate each CM capital requirement</b>	<b>0.207%</b>

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