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)

February 26, 2021

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

DF_{CCP}, CCP's prefunded own resources	9,403,039
DF_{CCP2}, Pre-funded CCP DF utilised alongside CM's DF	0
DF_{CM}, Prefunded default fund from all members	11,115,462,734
DF', Total prefunded default fund contributions	9,103,872,548
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	14,551,151
Beta in allocation formula	0.4625
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	**0.205%**

Methodology:

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