

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, 2021**

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

DF _{CCP1} , CCP's prefunded own resources	19,991,176
DF _{CCP2} , Pre-funded CCP DF utilised alongside CM's DF	0
DF _{CM} , Prefunded default fund from all members	12,506,381,673
DF, Total prefunded default fund contributions	10,252,485,272
N, number of clearing members	11
K _{CCP1} , hypothetical capital requirement	0
Formula Selected in K* _{CM} Calculation	3
K* _{CM} , aggregate capital requirement for all members	16,371,991
Beta in allocation formula	0.5734
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.223%

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