**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)

**October 29, 2021**

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

| | |
|---|---|
| $DF_{CCP}$, CCP's prefunded own resources | 20,679,574 |
| $DF_{CCP2}$, Pre-funded CCP DF utilised alongside CM's DF | 0 |
| $DF_{CM}$, Prefunded default fund from all members | 12,112,838,087 |
| DF', Total prefunded default fund contributions | 9,931,183,463 |
| 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 | 15,856,806 |
| Beta in allocation formula | 0.5349 |
| Allocation scale for C-factor | By DFi |
| **C-factor, RW used to calculate each CM capital requirement** | **0.217%** |

**Methodology:**

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