

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)

**February 28, 2022**

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

DF _{CCP} , CCP's prefunded own resources	104,195,773
DF _{CCP2} , Pre-funded CCP DF utilised alongside CM's DF	0
DF _{CM} , Prefunded default fund from all members	267,980,006,908
DF, Total prefunded default fund contributions	219,360,565,061
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	350,810,191
Beta in allocation formula	0.4382
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.201%

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