

Capital requirements for default fund exposures to BME CLEARING
“Standardized Approach for Counterparty Credit Risk (SA-CCR)”

30 December 2022

Key Summary Statistics	Financial Derivatives	Power	Repo	IRS	Equities
Unit	Eur 1000	Eur 1000	Eur 1000	Eur 1000	Eur 1000
N, Number of clearing members	31	7	24	8	20
DF _{CCP} , CCP's prefunded own resources	2.000	1.000	1.000	500	1.500
DF _{CM} , Prefunded default fund from all clearing members	181.400	169.400	64.000	5.100	362.750
K_{CCP}, CCP hypothetical capital requirement	2.630,7	492,3	0,0	4,5	0,0
C-factor = max(K_{CCP} * (DF_i / (DF_{CCP} + DF_{CM})); 8% * 2% * DF_i)	1,434%	0,289%	0,160%	0,160%	0,160%
K _{CMi} if DF _i = 1.000	14,34	2,89	1,60	1,60	1,60