

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

28 February 2023

| 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 |
| SIG, CCP's Dedicated Own Resources | 950 | 900 | 350 | 50 | 1.850 |
| SSIG, CCP's Additional Dedicated Own Resources | 650 | 600 | 250 | 50 | 1.300 |
| DF _{CCP} = SIG+SSIG, CCP's total prefunded own resources | 1.600 | 1.500 | 600 | 100 | 3.150 |
| DF _{CMi} , Prefunded default fund from all clearing members | 181.200 | 169.650 | 64.600 | 5.050 | 362.800 |
| K_{CCP}, CCP hypothetical capital requirement | 3.446,4 | 336,9 | 0,0 | 4,5 | 0,0 |
| C-factor = max(K_{CCP} * (DF_i / (DF_{CCP} + DF_{CMi})); 8% * 2% * DF_i) | 1,885% | 0,197% | 0,160% | 0,160% | 0,160% |
| K _{CMi} if DF _i = 1.000 | 18,85 | 1,97 | 1,60 | 1,60 | 1,60 |