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

31 March 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	21
SIG, CCP's Dedicated Own Resources	1.150	850	400	50	1.650
SSIG, CCP's Additional Dedicated Own Resources	800	600	300	50	1.150
DF_{CCP} = SIG+SSIG, CCP's total prefunded own resources	1.950	1.450	700	100	2.800
DF_{CM}, Prefunded default fund from all clearing members	209.050	152.850	74.050	5.050	309.700
K_{CCP}, CCP hypothetical capital requirement	2.620,2	287	0,0	5,7	0,0
C-factor = max(K_{CCP} *(DF_i / (DF_{CCP} + DF_{CM})); 8% * 2% * DF_i)	**1,242%**	**0,186%**	**0,160%**	**0,160%**	**0,160%**
K_{CMi} if DFi = 1.000	12,42	1,86	1,60	1,60	1,60