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

31 October 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	179.700	199.150	63.450	5.050	299.900
K_{CCP}, CCP hypothetical capital requirement	**2.630,7**	**449,5**	**0,0**	**4,7**	**0,0**
C-factor = max(K_{CCP} *(DF_i / (DF_{CCP} + DF_{CM})); 8% * 2% * DF_i)	**1,448%**	**0,225%**	**0,160%**	**0,160%**	**0,160%**
K_{CMi} if DFi = 1.000	14,48	2,25	1,60	1,60	1,60