BMECLEARING

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

**28 February 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 | 21 |
| $DF_{CCP}$, CCP's prefunded own resources | 2,000 | 750 | 1,000 | 500 | 1,500 |
| $DF_{CM}$, Prefunded default fund from all clearing members | 177,500 | 212,250 | 61,500 | 5,400 | 286,700 |
| **$K_{CCP}$, CCP hypothetical capital requirement** | **2,575.1** | **703.2** | **0.0** | **6.7** | **0.0** |
| **C-factor = $\max( K_{CCP} *( DF_i / (DF_{CCP} + DF_{CM} )); 8\% * 2\% * DF_i)$** | **1.435%** | **0.330%** | **0.160%** | **0.160%** | **0.160%** |
| $K_{CMi}$ if DFi = 1.000 | 14.35 | 3.30 | 1.60 | 1.60 | 1.60 |