

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

30 June 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	750	1,000	500	1,500
DF _{CM} , Prefunded default fund from all clearing members	179,250	339,050	62,450	5,150	314,600
K _{CCP} , CCP hypothetical capital requirement	2,743.6	447.0	0.0	4.8	0.0
C-factor = $\max(K_{CCP} * (DF_i / (DF_{CCP} + DF_{CM}))); 8\% * 2\% * DF_i$	1.514%	0.160%	0.160%	0.160%	0.160%
K _{CMi} if DF _i = 1.000	15.14	1.60	1.60	1.60	1.60