Hypothetical Capital Requirement and Related C-factor for BIAS Futures and Options Market, Takasbank Securities Lending Market, BIAS Money Market, BIAS Debt Securities Market, BIAS SWAP Market and Over-the-counter transactions subject to central clearing (as of 30/06/2021)

Reporting currency (ISO code)	TRY
Unit (1, 1000, 1000000)	1

Key Summary Statistics	**BIAS Futures and Options Market**	**Takasbank Securities Lending Market**	**BIAS Money Market**	**BIAS Debt Securities Market (Repo Market Transactions)**	**BIAS SWAP Market**	**Over-the-counter transactions subject to central clearing**
DFCCP, CCP's prefunded own resources	25,900,000 TL	1,164,000 TL	457,000 TL	79,020,000 TL	111,560,000 TL	2,779,000 TL
DFCM, Prefunded default fund from all members	122,346,403 TL	13,121,237 TL	6,981,641 TL	1,327,824,974 TL	1,291,052,803 TL	42,627,838 TL
DF', Total prefunded default fund contributions	144,647,979 TL	13,790,096 TL	7,015,511 TL	1,376,667,133 TL	1,339,634,618 TL	40,919,698 TL
Average $\overline{DFi}$,	1,799,212 TL	247,570 TL	211,564 TL	15,088,920 TL	31,489,092 TL	2,243,570 TL
N, number of clearing members	68	53	33	88	41	19
KCCP, hypothetical capital requirement	0	0	0	0	0	0
K*CM, aggregate capital requirement for all members	189.997 TL	20,202 TL	10,494 TL	2,076,235 TL	1,964,919 TL	61,025 TL
Beta in allocation formula	0.3044	0.5809	0.9974	0.7469	0.4911	0.4863
C-factor, RW used to calculate each CM capital requirement	0.204%	0.247%	0.310%	0.276%	0.231%	0.221%