**Hypothetical Capital Requirement and Related C-factor for BIAS Futures and Options Market, Takasbank Securities Lending Market and BIAS Money Market (as of 29/06/2018)**

## a. Futures and Options Market

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

**Key Summary Statistics**

| | |
|---|---|
| DFCCP, CCP's prefunded own resources | 111,122,000 TL |
| DFCM, Prefunded default fund from all members | 167,729,890 TL |
| DF', Total prefunded default fund contributions | 274,059,607 TL |
| N, number of clearing members | 70 |
| KCCP, hypothetical capital requirement | 0 |
| Average $\overline{\overline{DFi}}$, | 2,396,141 TL |
| K*CM, aggregate capital requirement for all members | 260,700 TL |
| Beta in allocation formula | 0.6953 |
| Allocation scale for C-factor | By DFI |
| C-factor, RW used to calculate each CM capital requirement | 0.267% |

## b. Securities Lending Market

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

**Key Summary Statistics**

| | |
|---|---|
| DFCCP, CCP's prefunded own resources | 4,976,000 TL |
| DFCM, Prefunded default fund from all members | 2,658,000 TL |
| DF', Total prefunded default fund contributions | 7,529,765 TL |
| N, number of clearing members | 51 |
| KCCP, hypothetical capital requirement | 0 |
| Average $\overline{\overline{DFi}}$, | 51,118 TL |
| K*CM, aggregate capital requirement for all members | 4,086 TL |
| Beta in allocation formula | 0.4397 |
| Allocation scale for C-factor | By DFI |
| C-factor, RW used to calculate each CM capital requirement | 0.224 % |

### c. BIAS Money Market

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

**Key Summary Statistics**

| | |
|---|---|
| DFCCP, CCP's prefunded own resources | 3,317,000 TL |
| DFCM, Prefunded default fund from all members | 1,550,000 TL |
| DF', Total prefunded default fund contributions | 4,767,000 TL |
| N, number of clearing members | 31 |
| KCCP, hypothetical capital requirement | 0 |
| Average $\overline{\overline{DFi}}$, | 50,000 TL |
| K*CM, aggregate capital requirement for all members | 2,320 TL |
| Beta in allocation formula | 0.6046 |
| Allocation scale for C-factor | By DFI |
| C-factor, RW used to calculate each CM capital requirement | 0.246 % |