

**Hypothetical Capital Requirement and Related C-factor for *BIAS Futures and Options Market, Takasbank Securities Lending Market, BIAS Money Market and BIAS Debt Securities Market* (as of 28/09/2018)**

**a. BIAS 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	231,270,409 TL
DF', Total prefunded default fund contributions	335,784,683 TL
N, number of clearing members	70
KCCP, hypothetical capital requirement	0
Average $DFi'$ ,	3,303,863 TL
K*CM, aggregate capital requirement for all members	359,460 TL
Beta in allocation formula	0.5448
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.243%

**b. Takasbank 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	1,887,000 TL
DF', Total prefunded default fund contributions	6,789,000 TL
N, number of clearing members	51
KCCP, hypothetical capital requirement	0
Average $DFi'$ ,	37,000 TL
K*CM, aggregate capital requirement for all members	2,901 TL
Beta in allocation formula	0.4694
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.229 %

**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	1,600,000 TL
DF', Total prefunded default fund contributions	4,817,000 TL
N, number of clearing members	32
KCCP, hypothetical capital requirement	0
Average $DFi'$	50,000 TL
K*CM, aggregate capital requirement for all members	2,400 TL
Beta in allocation formula	0.8923
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.293 %

**d. BIAS Debt Securities Market (Repo Market Transactions)**

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

**Key Summary Statistics**

DFCCP, CCP's prefunded own resources	21,561,000 TL
DFCM, Prefunded default fund from all members	628,584,444 TL
DF', Total prefunded default fund contributions	634,814,116 TL
N, number of clearing members	82
KCCP, hypothetical capital requirement	0
Average $DFi'$	7,665,664 TL
K*CM, aggregate capital requirement for all members	981,205 TL
Beta in allocation formula	0.7876
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.282 %