

**Hypothetical Capital Requirement and Related C-factor for *BIAS Futures and Options Market, Takasbank Securities Lending Market, BIAS Money Market, BIAS Debt Securities Market and BIAS SWAP Market* (as of 29/03/2019)**

**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	213,185,648
DF', Total prefunded default fund contributions	318,037,482 TL
Average $DFi$	3,135,083 TL
N, number of clearing members	68
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	331,065 TL
Beta in allocation formula	0.3993
C-factor, RW used to calculate each CM capital requirement	0.219%
Allocation scale for C-factor	By DFI

**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	6,527,097 TL
DF', Total prefunded default fund contributions	11,247,132 TL
Average $DFi$	127,982 TL
N, number of clearing members	51
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	10,034 TL
Beta in allocation formula	0.4485
C-factor, RW used to calculate each CM capital requirement	0.225 %
Allocation scale for C-factor	By DFI

**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	17,561,711 TL
DF', Total prefunded default fund contributions	19,781,104 TL
Average $DFi$ ,	548,803 TL
N, number of clearing members	32
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	26,343 TL
Beta in allocation formula	0.8835
C-factor, RW used to calculate each CM capital requirement	0.291 %
Allocation scale for C-factor	By DFI

**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	844,000,034 TL
DF', Total prefunded default fund contributions	845,465,795 TL
Average $DFi$ ,	10,047,619 TL
N, number of clearing members	84
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	1,318,248 TL
Beta in allocation formula	0.5801
C-factor, RW used to calculate each CM capital requirement	0.249%
Allocation scale for C-factor	By DFI

### e. BIAS SWAP Market

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

### Key Summary Statistics

DFCCP, CCP's prefunded own resources	21,685,000 TL
DFCM, Prefunded default fund from all members	805,927,815 TL
DF', Total prefunded default fund contributions	775,617,472 TL
Average $DFi$ ,	25,997,671 TL
N, number of clearing members	31
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	1,206,292 TL
Beta in allocation formula	0.7813
C-factor, RW used to calculate each CM capital requirement	0.275%
Allocation scale for C-factor	By DFI