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 31/12/2018)

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	165,771,588 TL
DF', Total prefunded default fund contributions	272,157,257 TL
Average $\overline{\overline{DFi}}$,	2,368,166 TL
N, number of clearing members	70
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	257,656 TL
Beta in allocation formula	0.5149
C-factor, RW used to calculate each CM capital requirement	0.238%
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	3,524,000 TL
DF', Total prefunded default fund contributions	8,361,804 TL
Average $\overline{\overline{DFi}}$,	69,098 TL
N, number of clearing members	51
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	5,417 TL
Beta in allocation formula	0.44
C-factor, RW used to calculate each CM capital requirement	0.224 %
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	1,600,000 TL
DF', Total prefunded default fund contributions	4,817,000 TL
Average $\overline{\overline{DFi}}$,	50,000 TL
N, number of clearing members	32
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	2,400 TL
Beta in allocation formula	0.6275
C-factor, RW used to calculate each CM capital requirement	0.250 %
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	793,372,051 TL
DF', Total prefunded default fund contributions	796,043,241 TL
Average $\overline{\overline{DFi}}$,	9,444,905 TL
N, number of clearing members	84
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	1,239,172 TL
Beta in allocation formula	0.5473
C-factor, RW used to calculate each CM capital requirement	0.244%
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	11,918,524 TL
DF', Total prefunded default fund contributions	32,752,201 TL
Average $\overline{\overline{DFi}}$,	425,662 TL
N, number of clearing members	28
KCCP, hypothetical capital requirement	2,992 TL
K*CM, aggregate capital requirement for all members	17,708 TL
Beta in allocation formula	0.3780
C-factor, RW used to calculate each CM capital requirement	0.209%
Allocation scale for C-factor	By DFI