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 31/03/2020)

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	57,264,000 TL	1,789,000 TL	805,000 TL	68,001,000 TL	38,546,000 TL	15,500,000 TL
DFCM, Prefunded default fund from all members	55,226,412 TL	10,409,175 TL	12,357,830 TL	1,462,296,676 TL	1,360,096,781 TL	35,607,459 TL
DF', Total prefunded default fund contributions	110,841,862 TL	11,797,822 TL	12,390,466 TL	1,495,890,695 TL	1,318,655,088 TL	47,359,306 TL
Average $\overline{DFi}$,	824,275 TL	200,176 TL	386,182 TL	17,203,490 TL	40,002,846.49 TL	1,874,077 TL
N, number of clearing members	67	52	32	85	34	19
KCCP, hypothetical capital requirement	0	0	0	3,740 TL	0	0
K*CM, aggregate capital requirement for all members	85,725 TL	16,014 TL	18,537 TL	2,284,624 TL	2,048,146 TL	50,975 TL
Beta in allocation formula	0.4230	1.000	0.9993	0.6096	0.4386	0.4810
C-factor, RW used to calculate each CM capital requirement	0.223%	0.314%	0.310%	0.254%	0.221%	0.220%