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 31/12/2019)

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	57,264,000 TL
DFCM, Prefunded default fund from all members	40,403,493 TL
DF', Total prefunded default fund contributions	96,461,419 TL
Average $\overline{DFi}$,	603,037 TL
N, number of clearing members	67
KCCP, hypothetical capital requirement	0 TL
K*CM, aggregate capital requirement for all members	62,716 TL
Beta in allocation formula	0.3991
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	1,789,000 TL
DFCM, Prefunded default fund from all members	8,057,576 TL
DF', Total prefunded default fund contributions	9,536,669 TL
Average $\overline{DFi}$,	154,953 TL
N, number of clearing members	52
KCCP, hypothetical capital requirement	0
K*CM, aggregate capital requirement for all members	12,396 TL
Beta in allocation formula	0.4749
C-factor, RW used to calculate each CM capital requirement	0.230%
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	805,000 TL
DFCM, Prefunded default fund from all members	12,279,799 TL
DF', Total prefunded default fund contributions	12,317,312 TL
Average $\overline{DFi}$,	383,743 TL
N, number of clearing members	32
KCCP, hypothetical capital requirement	0
K*CM, aggregate capital requirement for all members	18,420 TL
Beta in allocation formula	0.834
C-factor, RW used to calculate each CM capital requirement	0.283%
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	68,001,000 TL
DFCM, Prefunded default fund from all members	1,588,453,088 TL
DF', Total prefunded default fund contributions	1,619,078,721 TL
Average $\overline{DFi}$,	18,687,683 TL
N, number of clearing members	85
KCCP, hypothetical capital requirement	0
K*CM, aggregate capital requirement for all members	2,481,724 TL
Beta in allocation formula	0.6585
C-factor, RW used to calculate each CM capital requirement	0.262%
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	38,564,000 TL
DFCM, Prefunded default fund from all members	1,316,422,407 TL
DF', Total prefunded default fund contributions	1,277,549,795 TL
Average $\overline{DFi}$,	38,718,306 TL
N, number of clearing members	34
KCCP, hypothetical capital requirement	0
K*CM, aggregate capital requirement for all members	1,982,377 TL
Beta in allocation formula	0.8444
C-factor, RW used to calculate each CM capital requirement	0.286%
Allocation scale for C-factor	By DFI

f. Over-the-counter transactions subject to central clearing

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

Key Summary Statistics

DFCCP, CCP's prefunded own resources	15,500,000 TL
DFCM, Prefunded default fund from all members	36,952,934 TL
DF', Total prefunded default fund contributions	47,525,876 TL
Average $\overline{DFi}$,	2,463,529 TL
N, number of clearing members	15
KCCP, hypothetical capital requirement	0
K*CM, aggregate capital requirement for all members	51,241 TL
Beta in allocation formula	0.7637
C-factor, RW used to calculate each CM capital requirement	0.261%
Allocation scale for C-factor	By DFI