**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 31/03/2021)**

| | |
|---|---|
| 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 | 29,392,000 TL | 867,000 TL | 10,000 TL | 71,989,000 TL | 91,187,000 TL | 1,607,000 TL |
| DFCM, Prefunded default fund from all members | 165,743,646 TL | 12,726,548 TL | 12,126,851 TL | 1,577,107,946 TL | 1,426,042,087 TL | 41,354,918 TL |
| DF', Total prefunded default fund contributions | 190,188,074 TL | 13,113,301 TL | 11,401,890 TL | 1,613,253,584 TL | 1,447,666,059 TL | 38,826,426 TL |
| Average $\overline{DFi}$, | 2,473,786 TL | 240,123 TL | 367,480 TL | 17,921,681 TL | 34,781,514 TL | 2,067,746 TL |
| N, number of clearing members | 67 | 53 | 33 | 88 | 41 | 20 |
| KCCP, hypothetical capital requirement | 0 | 5,368 TL | 0 | 0 | 0 | 0 |
| K*CM, aggregate capital requirement for all members | 257,274 TL | 19,594 TL | 18.227 TL | 2,466,023 TL | 2,170,366 TL | 59,551 TL |
| Beta in allocation formula | 0.3495 | 0.6515 | 0.9974 | 0.7960 | 0.3810 | 0.7636 |
| C-factor, RW used to calculate each CM capital requirement | 0.211% | 0.258% | 0.310% | 0.284% | 0.213% | 0.266% |