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 30/09/2020)

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	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	105,303,924 TL	10,542,786 TL	12,193,493 TL	1,369,853,488 TL	1,320,046,253 TL	40,428,969 TL
DF', Total prefunded default fund contributions	131,552,523 TL	11,004,294 TL	11,441,150 TL	1,409,985,430 TL	1,335,802,039 TL	37,993,072 TL
Average $\overline{DFi}$,	1,571,700 TL	202,745 TL	381,040 TL	15,928,528 TL	37,715,607 TL	2,021,448 TL
N, number of clearing members	67	52	32	86	35	20
KCCP, hypothetical capital requirement	0	0	0	0	0	0
K*CM, aggregate capital requirement for all members	163,457 TL	16,220 TL	18,290 TL	2,140,794 TL	1,991,384 TL	58,218 TL
Beta in allocation formula	0.2695	0.4314	0.9935	0.8673	0.6616	0.4451
C-factor, RW used to calculate each CM capital requirement	0.198%	0.223%	0.309%	0.295%	0.257%	0.215%

Gizlilik Seviyesi: Halka Açık (Tasnif Dışı)