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 30/06/2020)

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	1,789,000 TL	805,000 TL	71,989,000 TL	38,564,000 TL	1,607,000 TL
DFCM, Prefunded default fund from all members	67,081,896 TL	6,085,698 TL	13,077,493 TL	1,333,352,143 TL	1,411,016,450 TL	41,222,169 TL
DF', Total prefunded default fund contributions	94,441,111 TL	7,640,632 TL	13,065,150 TL	1,373,968,152 TL	1,368,950,939 TL	38,706,952 TL
Average $\bar{DFi}$,	1,016,392 TL	117,033 TL	408,672 TL	15,686,496 TL	40,314,756 TL	2,061,108 TL
N, number of clearing members	66	52	32	85	35	20
KCCP, hypothetical capital requirement	0	0	0	0	0	0
K*CM, aggregate capital requirement for all members	104,079 TL	9,363 TL	19,616 TL	2,083,167 TL	2,128,619 TL	59,360 TL
Beta in allocation formula	0.4271	1.000	0.9844	0.4993	0.8649	0.3516
C-factor, RW used to calculate each CM capital requirement	0.223%	0.314%	0.308%	0.236%	0.289%	0.200%