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 31/12/2020)

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	168,738,572 TL	11,689,219 TL	12,788,877 TL	1,439,019,701 TL	1,347,931,104 TL	40,945,557 TL
DF', Total prefunded default fund contributions	193,017,282 TL	12,115,116 TL	11,999,573 TL	1,477,543,127 TL	1,368,174,361 TL	38,242,498 TL
Average $\overline{DFi}$,	2,556,645 TL	220,551 TL	399,652 TL	16,732,787 TL	35,471,871 TL	2,155,029 TL
N, number of clearing members	66	53	32	86	38	19
KCCP, hypothetical capital requirement	0	0	0	0	0	0
K*CM, aggregate capital requirement for all members	261,800 TL	17,997 TL	19.183 TL	2,248,887 TL	2,043,180 TL	58,617 TL
Beta in allocation formula	0.4646	0.3682	0.9966	0.6942	0.5455	0.6037
C-factor, RW used to calculate each CM capital requirement	0.229%	0.213%	0.309%	0.618%	0.239%	0.240%