General Letter: 2175 **15/10/2026**

Unofficial Translation

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Central Counterparty Department

Subject: Data to be used by Banks in Calculating Capital Requirement for the Exposures to Qualified Transactions with Central Counterparties

Related Participants: Banks
Intermediary Institutions

Dear General Manager,

Takasbank is authorized to provide Central Counterparty (CCP) services pursuant to the Temporary Article 8 of the Capital Markets Law No. 6362. The compliance of the legislation and rules in force regarding CCP services in Turkey as well as the framework of CCP services offered by Takasbank against the CPMI-IOSCO Principles for Financial Market Infrastructures (PFMI) was evaluated by the Capital Markets Board (CMB), and Takasbank was announced as "Qualified CCP" on 23.03.2016. Moreover, CMB informed Takasbank via the letter dated 28.03.2016 that, since Takasbank is considered as "Qualified CCP" within the framework of BIS (Bank for International Settlements) Basel 3 regulations, the assessment regarding the banks' exposures to Takasbank in Turkey is, pursuant to the banking legislation framework (Annex-4), considered as "qualified", had been reported to Banking Regulation and Supervision Agency (BRSA) with the letter dated 25.03.2016 and numbered 3558.

On the other hand, BRSA had published the legislation in the Official Gazette, dated 23.10.2015 and numbered 29511, regarding the calculation of capital requirement of banks for their exposures arising from central counterparties and the data to be used in these calculations as well as the notification procedures and the criteria required for the evaluation on qualified status of those exposures to the central counterparties. Then, the aforementioned Regulation, The Regulation on Measurement and Assessment of Capital Adequacy of Banks, was amended as to be in force on 01.07.2022 via the announcement in the Official Gazette dated 04.02.2022 and numbered 31740.

Takasbank, as of the third quarter of 2022, has started to calculate the data, which has already been disclosed quarterly, within the framework of the revised Regulation and to carry out disclosure in accordance with the notification procedures specified in the Annex-4 of the Regulation.
To this end, the data to be used by the banks established in Turkey for their exposures in the markets covered by the scope of the Regulation is submitted in the Appendix. The data is also compliant with international regulations that it can be used in solo or consolidated capital requirement calculations by banks established abroad in case the supervisory authorities of the countries where they are established recognize the "Qualified CCP" announcements of the supervisory authorities of other countries.

Respectfully submitted for your information.
Best Regards,

TAKASBANK
İSTANBUL TAKAS VE SAKLAMA BANKASI A.Ş.

Niyazi Burak AKAN — Director
Murat GÖRGÜN — Executive Vice President

Appendix: Capital Requirement Data for Markets with Central Counterparty Service (1 page)

Halka Açık (Tasnif Dışı)

Hypothetical Capital Requirement for BIAS Futures and Options Market, Takasbank Securities Lending Market, BIAS Debt Securities Market, BIAS SWAP Market and Over-the-counter transactions subject to central clearing (as of 30/09/2026)

Reporting currency (ISO code)	TRY

Key Summary Statistics	BIAS Futures and Options Market	Takasbank Securities Lending Market	BIAS Debt Securities Market (Repo Market Transactions)	BIAS SWAP Market	Over-the-counter Derivatives transactions subject to central clearing
DF_{CCP}, CCP's prefunded own resources	807,366,200	6,043,900	772,713,900	97,772,300	4,639,000
DF_{CM}, Prefunded default fund from all members	6,026,501,210	140,355,000	2,546,642,718	1,147,981,830	27,265,087
KCCP, hypothetical capital requirement	20,336,967	0	0	7,319,995	900,457

Halka Açık (Tasnif Dışı)