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 30/06/2022)

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	52,126,000	3,252,100	586,600	103,382,700	169,109,800	3,703,000
DFCM, Prefunded default fund from all members	879,187,867	24,868,000	1,650,000	150,220,059	203,982,850	11,305,197
DF', Total prefunded default fund contributions	907,226,528	27,181,685	2,136,600	250,301,219	363,605,076	13,931,512
Average $\overline{DFi}$,	12,043,669	469,208	50,000	1,650,770	4,743,787	538,343
N, number of clearing members	73	53	33	91	43	21
KCCP, hypothetical capital requirement	0	0	0	143,192	0	0
K*CM, aggregate capital requirement for all members	1,368,161	38,287	2,480	250,284	311,192	16,366
Beta in allocation formula	0.3407	0.3592	0.9985	0.3764	0.6231	0.7108
C-factor, RW used to calculate each CM capital requirement	0.210%	0.211%	0.310%	0.231%	0.252%	0.258%

Gizlilik Seviyesi: Halka Açık (Tasnif Dışı)