

Futures and Options Market

Reporting currency (ISO code)	TRY
Unit (1, 1000, 1000000)	1

Key Summary Statistics

<i>DF_{CCP}, CCP's prefunded own resources</i>	59,381,000
<i>DF_{CM}, Prefunded default fund from all members</i>	170,972,516
<i>DF', Total prefunded default fund contributions</i>	225,604,280
<i>N, number of clearing members</i>	72
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF_i</i>	2,374,618
<i>K*CM aggregate capital requirement for all members</i>	265,957
<i>β in allocation formula</i>	0.2657
<i>Allocation scale for C – factor</i>	By DF _i
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.198%

Securities Lending Market

Reporting currency (ISO code)	TRY
Unit (1, 1000, 1000000)	1

Key Summary Statistics

<i>DF_{CCP}, CCP's prefunded own resources</i>	1,679,000
<i>DF_{CM}, Prefunded default fund from all members</i>	1,219,000
<i>DF', Total prefunded default fund contributions</i>	2,854,464
<i>N, number of clearing members</i>	56
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF_i</i>	21,768
<i>K*CM aggregate capital requirement for all members</i>	1,881
<i>β in allocation formula</i>	0.3479
<i>Allocation scale for C – factor</i>	By DF _i
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.210%