

### Futures and Options Market

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

#### Key Summary Statistics

<i>DF<sub>CCP</sub>, CCP's prefunded own resources</i>	49,353,000
<i>DF<sub>CM</sub>, Prefunded default fund from all members</i>	175,136,584
<i>DF', Total prefunded default fund contributions</i>	219,756,163
<i>N, number of clearing members</i>	74
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF<sub>i</sub></i>	2,366,711
<i>K*CM aggregate capital requirement for all members</i>	272,645
<i>β in allocation formula</i>	0.3010
<i>Allocation scale for C – factor</i>	By DF <sub>i</sub>
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.204%

### Securities Lending Market

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

#### Key Summary Statistics

<i>DF<sub>CCP</sub>, CCP's prefunded own resources</i>	2,115,000
<i>DF<sub>CM</sub>, Prefunded default fund from all members</i>	1,648,000
<i>DF', Total prefunded default fund contributions</i>	3,704,143
<i>N, number of clearing members</i>	56
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF<sub>i</sub></i>	29,429
<i>K*CM aggregate capital requirement for all members</i>	2,543
<i>β in allocation formula</i>	0.3739
<i>Allocation scale for C – factor</i>	By DF <sub>i</sub>
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.214%