

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>	49,353,000
<i>DF_{CM}, Prefunded default fund from all members</i>	172,753,000
<i>DF', Total prefunded default fund contributions</i>	217,373,041
<i>N, number of clearing members</i>	73
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF_i</i>	2,366,479
<i>K*CM aggregate capital requirement for all members</i>	268,832
<i>β in allocation formula</i>	0.4571
<i>Allocation scale for C – factor</i>	By DF _i
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.229%

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>	2,115,000
<i>DF_{CM}, Prefunded default fund from all members</i>	2,056,000
<i>DF', Total prefunded default fund contributions</i>	4,097,571
<i>N, number of clearing members</i>	56
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average DF_i</i>	36,714
<i>K*CM aggregate capital requirement for all members</i>	3,172
<i>β in allocation formula</i>	0.3850
<i>Allocation scale for C – factor</i>	By DF _i
<i>C – factor, RW used to calculate each CM capital requirement</i>	0.216%