

Futures and Options Market

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

Key Summary Statistics

<i>DFCCP, CCP's prefunded own resources</i>	57,425,000
<i>DFCM, Prefunded default fund from all members</i>	194,255,000
<i>DF', Total prefunded default fund contributions</i>	246,208,028
<i>N, number of clearing members</i>	71
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average \overline{DF}_i,</i>	2.735.986
<i>K*CM, aggregate capital requirement for all members</i>	302,053
<i>Beta in allocation formula</i>	0.4021
<i>Allocation scale for C-factor</i>	By DFi
<i>C-factor, RW used to calculate each CM capital requirement</i>	0.220%

Securities Lending Market

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

Key Summary Statistics

<i>DFCCP, CCP's prefunded own resources</i>	2,824,000
<i>DFCM, Prefunded default fund from all members</i>	3,661,000
<i>DF', Total prefunded default fund contributions</i>	6,354,250
<i>N, number of clearing members</i>	56
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average \overline{DF}_i,</i>	65.375
<i>K*CM, aggregate capital requirement for all members</i>	5,648
<i>Beta in allocation formula</i>	0.4314
<i>Allocation scale for C-factor</i>	By DFi
<i>C-factor, RW used to calculate each CM capital requirement</i>	0.223%

Money Market

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

Key Summary Statistics

<i>DFCCP, CCP's prefunded own resources</i>	957,000
<i>DFCM, Prefunded default fund from all members</i>	11,490,000
<i>DF', Total prefunded default fund contributions</i>	11,705,710
<i>N, number of clearing members</i>	31
<i>KCCP, hypothetical capital requirement</i>	0
<i>Average \overline{DF}_i</i>	370,645
<i>K*CM, aggregate capital requirement for all members</i>	17,198
<i>Beta in allocation formula</i>	0.9915
<i>Allocation scale for C-factor</i>	By DFi
<i>C-factor, RW used to calculate each CM capital requirement</i>	0.3083%