

Futures and Options Market

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

Key Summary Statistics

DFCCP, CCP's prefunded own resources	57,425,000 TL
DFCM, Prefunded default fund from all members	146,086,490 TL
DF', Total prefunded default fund contributions	199,509,120 TL
N, number of clearing members	71
KCCP, hypothetical capital requirement	0
Average $DFi_{i,t}$	2,001,185 TL
K*CM, aggregate capital requirement for all members	227,335 TL
Beta in allocation formula	0.4248
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.224%

Securities Lending Market

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

Key Summary Statistics

DFCCP, CCP's prefunded own resources	2,824,000 TL
DFCM, Prefunded default fund from all members	3,681,000 TL
DF', Total prefunded default fund contributions	6,360,647 TL
N, number of clearing members	51
KCCP, hypothetical capital requirement	0
Average $DFi_{i,t}$	72,176 TL
K*CM, aggregate capital requirement for all members	5,659 TL
Beta in allocation formula	0.3119
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.204%

BIAS Money Market

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

Key Summary Statistics

DFCCP, CCP's prefunded own resources	957,000 TL
DFCM, Prefunded default fund from all members	5,120,000 TL
DF', Total prefunded default fund contributions	5,757,000 TL
N, number of clearing members	32
KCCP, hypothetical capital requirement	0
Average DF_i	160,000 TL
K*CM, aggregate capital requirement for all members	7,680 TL
Beta in allocation formula	0.9521
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.302%