Hypothetical Capital Requirement and Related C-factor for BIAS Futures and Options Market, Takasbank Securities Lending Market, BIAS Money Market, BIAS Debt Securities Market, BIAS SWAP Market and Over-the-counter transactions subject to central clearing (as of 30/09/2021)

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

Key Summary Statistics	**BIAS Futures and Options Market**	**Takasbank Securities Lending Market**	**BIAS Money Market**	**BIAS Debt Securities Market (Repo Market Transactions)**	**BIAS SWAP Market**	**Over-the-counter transactions subject to central clearing**
DFCCP, CCP's prefunded own resources	25,900,000 TL	1,164,000 TL	457,000 TL	79,020,000 TL	111,560,000 TL	2,779,000 TL
DFCM, Prefunded default fund from all members	154,461,856 TL	18,836,087 TL	7,395,709 TL	1,337,834,596 TL	1,555,195,652 TL	44,350,273 TL
DF', Total prefunded default fund contributions	175,818,860 TL	19,289,291 TL	7,404,484 TL	1,386,449,265 TL	1,590,892,450 TL	42,905,437 TL
Average $\overline{DFi}$,	2,271,498 TL	355,397 TL	224,112 TL	15,202,665 TL	37,931,601 TL	2,111,917 TL
N, number of clearing members	68	53	33	88	41	21
KCCP, hypothetical capital requirement	0	0	0	0	0	0
K*CM, aggregate capital requirement for all members	239,870 TL	29,000 TL	11,116 TL	2,091,887 TL	2,366,932 TL	64,202 TL
Beta in allocation formula	0.5578	0.3328	0.9974	0.4187	0.8285	0.5148
C-factor, RW used to calculate each CM capital requirement	0.245%	0.207%	0.310%	0.223%	0.285%	0.227%