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 31/12/2021)

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	344,818,693 TL	18,076,601 TL	8,002,478 TL	1,379,160,978 TL	1,973,731,412 TL	26,362,463 TL
DF', Total prefunded default fund contributions	360,866,730 TL	18,558,465 TL	7,974,480 TL	1,426,836,410 TL	1,991,304,202 TL	26,630,753 TL
Average $\overline{DFi}$,	4,925,981 TL	341,068 TL	242,499 TL	15,672,283 TL	44,986,556 TL	1,255,355 TL
N, number of clearing members	70	53	33	88	42	21
KCCP, hypothetical capital requirement	0	165,435 TL	0	94,990 TL	0	0
K*CM, aggregate capital requirement for all members	535,947 TL	67,539 TL	12,028 TL	2,156,506 TL	3,007,591 TL	38,163 TL
Beta in allocation formula	0.4335	0.5859	0.9983	0.6013	0.4207	0.4380
C-factor, RW used to calculate each CM capital requirement	0.225 %	0.601%	0.310%	0.253%	0.220%	0.215 %