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 31/03/2022)

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	505,069,320 TL	18,769,783 TL	10,231,644 TL	1,858,754,917 TL	2,700,846,919 TL	48,942,958 TL
DF', Total prefunded default fund contributions	516,538,768 TL	19,225,489 TL	10,068,544 TL	1,896,469,253 TL	2,686,786,132 TL	47,060,724 TL
Average $\overline{DFi}$,	7,215,276 TL	354,146 TL	310.050 TL	20,652,832 TL	60,714,908 TL	2,330,617 TL
N, number of clearing members	70	53	33	90	43	21
KCCP, hypothetical capital requirement	0	0	0	83,834 TL	0	0
K*CM, aggregate capital requirement for all members	785,022 TL	28,898 TL	15,378 TL	2,907,919 TL	4,120,362 TL	70,851 TL
Beta in allocation formula	0.4684	0.6728	0.9985	0.6535	0.6590	0.6723
C-factor, RW used to calculate each CM capital requirement	0.230%	0.262%	0.310%	0.261%	0.258%	0.252%