

## 1: 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              | 157,833,502 TL |
| DF', Total prefunded default fund contributions            | 210,748,973 TL |
| N, number of clearing members                              | 70             |
| KCCP, hypothetical capital requirement                     | 0              |
| Average $DFi'$   | 2,254,764 TL   |
| K*CM, aggregate capital requirement for all members        | 245,318 TL     |
| Beta in allocation formula                                 | 0.5484         |
| Allocation scale for C-factor                              | By DFI         |
| C-factor, RW used to calculate each CM capital requirement | 0.243%         |

## 2: 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              | 3,073,000 TL |
| DF', Total prefunded default fund contributions            | 5,781,038 TL |
| N, number of clearing members                              | 53           |
| KCCP, hypothetical capital requirement                     | 0            |
| Average $DFi'$   | 57,981 TL    |
| K*CM, aggregate capital requirement for all members        | 4,731 TL     |
| Beta in allocation formula                                 | 0.3108       |
| Allocation scale for C-factor                              | By DFI       |
| C-factor, RW used to calculate each CM capital requirement | 0.204 %      |

### 3: 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              | 5,590,000 TL |
| DF', Total prefunded default fund contributions            | 6,197,625 TL |
| N, number of clearing members                              | 32           |
| KCCP, hypothetical capital requirement                     | 0            |
| Average $DFi$  | 174,688 TL   |
| K*CM, aggregate capital requirement for all members        | 8,385 TL     |
| Beta in allocation formula                                 | 0.8955       |
| Allocation scale for C-factor                              | By DFI       |
| C-factor, RW used to calculate each CM capital requirement | 0.293 %      |