Hypothetical Capital Requirement and Related C-factor for BIAS Futures and Options Market, BIAS Money Market and Takasbank Securities Lending Market (as of 30/03/2018)

a. 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	158,706,485 TL
DF', Total prefunded default fund contributions	211,597,014 TL
N, number of clearing members	70
KCCP, hypothetical capital requirement	0
Average $\overline{\overline{DFi}}$,	2,267,236 TL
K*CM, aggregate capital requirement for all members	246,675 TL
Beta in allocation formula	0.4632
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.230%

b. 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	4,144,000 TL
DF', Total prefunded default fund contributions	6,811,623 TL
N, number of clearing members	53
KCCP, hypothetical capital requirement	0
Average $\overline{\overline{DFi}}$,	78,189 TL
K*CM, aggregate capital requirement for all members	6,380 TL
Beta in allocation formula	0.3111
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.204 %

c. 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	4,550,000 TL
DF', Total prefunded default fund contributions	5,213,452 TL
N, number of clearing members	31
KCCP, hypothetical capital requirement	0
Average $\bar{\bar{DFi}}$,	146,774 TL
K*CM, aggregate capital requirement for all members	6,810 TL
Beta in allocation formula	0.9394
Allocation scale for C-factor	By DFI
C-factor, RW used to calculate each CM capital requirement	0.300 %