Key Summary Statistics

(in HK$)

31-Mar-24	OTC Clear
DFCCP, CCP's prefunded own resources	150,000,000
DFCCP2, Pre-funded CCP DF utilised alongside CM's DF	0
DFCM, Prefunded default fund from all members	5,060,603,520
DF', Total prefunded default fund contributions	4,821,326,326
N, number of clearing members	26
KCCP, hypothetical capital requirement	69,733,318
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	20,972,120
Beta in allocation formula	0.2755
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.538%