

Key Summary Statistics

(in HK\$)

30-Jun-22	OTC Clear
DF_{CCP} , CCP's prefunded own resources	150,000,000
DF_{CM} , Prefunded default fund from all members	2,767,689,278
N, number of clearing members	25
K_{CCP} , hypothetical capital requirement	3,020,272
C-factor, RW used to calculate each CM capital requirement	0.16%