

Key Summary Statistics

(in HK\$)

31-Mar-23	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	3,682,833,511
DF', Total prefunded default fund contributions	3,525,930,719
N, number of clearing members	24
KCCP, hypothetical capital requirement	106,383,842
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	18,897,053
Beta in allocation formula	0.2381
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.646%