

Key Summary Statistics

(in HK\$)

31-Mar-23	OTC Clear
DF_{CCP} , CCP's prefunded own resources	150,000,000
DF_{CM} , Prefunded default fund from all members	3,682,833,511
N, number of clearing members	24
K_{CCP} , hypothetical capital requirement	3,582,367
C-factor, RW used to calculate each CM capital requirement	0.16%