

Key Summary Statistics

(in HK\$)

30-Jun-26	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	9,027,917,771
DF', Total prefunded default fund contributions	8,509,183,121
N, number of clearing members	27
KCCP, hypothetical capital requirement	132,242,019
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	38,346,727
Beta in allocation formula	0.3210
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.572%