

Key Summary Statistics

(in HK\$)

28-Sep-18	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	1,925,291,600
DF', Total prefunded default fund contributions	1,900,265,091
N, number of clearing members	22
KCCP, hypothetical capital requirement	6,526,264
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	5,104,802
Beta in allocation formula	0.3242
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.360%