

Key Summary Statistics

(in HK\$)

28-Sep-18	OTC Clear
DF_{CCP} , CCP's prefunded own resources	150,000,000
DF_{CM} , Prefunded default fund from all members	1,934,966,432
N, number of clearing members	22
K_{CCP} , hypothetical capital requirement	1,151,986
C-factor, RW used to calculate each CM capital requirement	0.16%