

## Key Summary Statistics

(in HK\$)

31-Dec-18	OTC Clear
$DF_{CCP}$ , CCP's prefunded own resources	150,000,000
$DF_{CM}$ , Prefunded default fund from all members	2,352,253,271
N, number of clearing members	22
$K_{CCP}$ , hypothetical capital requirement	1,220,733
C-factor, RW used to calculate each CM capital requirement	0.16%