

Key Summary Statistics

(in HK\$)

| 31-Dec-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 | 2,340,492,004 |
| DF', Total prefunded default fund contributions | 2,277,720,004 |
| N, number of clearing members | 22 |
| KCCP, hypothetical capital requirement | 31,610,150 |
| Formula Selected in K*CM Calculation | 3 |
| K*CM, aggregate capital requirement for all members | 9,434,792 |
| Beta in allocation formula | 0.5455 |
| Allocation scale for C-factor | By DFi |
| C-factor, RW used to calculate each CM capital requirement | 0.645% |