

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%