

Key Summary Statistics

(in HK\$)

31-Dec-25	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	9,483,440,620
DF', Total prefunded default fund contributions	8,930,963,537
N, number of clearing members	27
KCCP, hypothetical capital requirement	91,848,130
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	35,588,834
Beta in allocation formula	0.3073
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.500%