

## Key Summary Statistics

(in HK\$)

29-Dec-23	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	5,247,360,682
DF', Total prefunded default fund contributions	4,993,717,553
N, number of clearing members	26
KCCP, hypothetical capital requirement	106,942,108
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	24,463,367
Beta in allocation formula	0.3353
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.636%