

Key Summary Statistics

(in HK\$)

29-Sep-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	4,059,709,996
DF', Total prefunded default fund contributions	3,897,424,612
N, number of clearing members	26
KCCP, hypothetical capital requirement	98,085,252
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	19,865,554
Beta in allocation formula	0.3018
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.649%