

Key Summary Statistics

(in HK\$)

31-Mar-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	6,020,260,618
DF', Total prefunded default fund contributions	5,724,315,387
N, number of clearing members	27
KCCP, hypothetical capital requirement	104,633,703
Formula Selected in K*CM Calculation	3
K*CM, aggregate capital requirement for all members	26,847,010
Beta in allocation formula	0.4027
Allocation scale for C-factor	By DFi
C-factor, RW used to calculate each CM capital requirement	0.640%