

Key Summary Statistics

(in HK\$)

Data for calculating capital requirements of Participating Margin

$$K(PM)_{AI} = \text{Max} [K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM}) ; 8\% \times 2\%] \times PM_{AI}$$

| | |
|--|-----------|
| 31-Mar-25 | OTC Clear |
| $K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})$ | 0.002% |
| $K_{CCP(SHCH)}$ | 41,774 |
| C-factor, RW used to calculate each CM capital requirement | 0.160% |

Key Summary Statistics

(in HK\$)

Data for calculating capital requirements of Default Fund

$$K(DF)_{AI} = \text{Max} [K_{CCP} / (DF_{CCP} + DF_{CM}) ; 8\% \times 2\%] \times DF_{AI}$$

| 31-Mar-25 | OTC Clear |
|--|---------------|
| DF _{CCP} , CCP's prefunded own resources | 150,000,000 |
| DF _{CM} , Prefunded default fund from all members | 6,020,260,618 |
| N, number of clearing members | 27 |
| K _{CCP} , hypothetical capital requirement | 11,007,320 |
| C-factor, RW used to calculate each CM capital requirement | 0.178% |