

## 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-Dec-24	OTC Clear
$K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})$	0.007%
$K_{CCP(SHCH)}$	139,665
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-Dec-24	OTC Clear
DF <sub>CCP</sub> , CCP's prefunded own resources	150,000,000
DF <sub>CM</sub> , Prefunded default fund from all members	5,478,274,189
N, number of clearing members	27
K <sub>CCP</sub> , hypothetical capital requirement	10,400,932
C-factor, RW used to calculate each CM capital requirement	0.185%