Key Summary Statistics

(in HK$)

Data for calculating capital requirements of Participating Margin

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

31-Mar-24	**OTC Clear**
$K_{CCP(SHCH)}$ / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})	0.079%
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

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

31-Mar-24	**OTC Clear**
DF_{CCP}, CCP's prefunded own resources	150,000,000
DF_{CM}, Prefunded default fund from all members	5,060,603,520
N, number of clearing members	26
K_{CCP}, hypothetical capital requirement	7,455,138
C-factor, RW used to calculate each CM capital requirement	0.160%