

## Key Summary Statistics

(in HK\$)

Data for calculating capital requirements of Participating Margin

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

|                                                            |           |
|------------------------------------------------------------|-----------|
| 30-Jun-26                                                  | OTC Clear |
| $K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})$      | 0.0113%   |
| $K_{CCP(SHCH)}$                                            | 515,673   |
| 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

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

| 30-Jun-26                                                  | OTC Clear     |
|------------------------------------------------------------|---------------|
| DF <sub>CCP</sub> , CCP's prefunded own resources          | 150,000,000   |
| DF <sub>CM</sub> , Prefunded default fund from all members | 9,027,917,771 |
| N, number of clearing members                              | 27            |
| K <sub>CCP</sub> , hypothetical capital requirement        | 22,458,034    |
| C-factor, RW used to calculate each CM capital requirement | 0.245%        |