

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-25	OTC Clear
$K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})$	0.0050%
$K_{CCP(SHCH)}$	115,840
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-25	OTC Clear
DF _{CCP} , CCP's prefunded own resources	150,000,000
DF _{CM} , Prefunded default fund from all members	9,483,440,620
N, number of clearing members	27
K _{CCP} , hypothetical capital requirement	14,154,172
C-factor, RW used to calculate each CM capital requirement	0.160%