

Key Summary Statistics

(in HK\$)

Data for calculating capital requirements of Participating Margin

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

29-Dec-23	OTC Clear
$K_{CCP(SHCH)} / (ICM_{OTCC} + ICM_{SHCH} + PM_{CM})$	0.015%
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

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

29-Dec-23	OTC Clear
DF _{CCP} , CCP's prefunded own resources	150,000,000
DF _{CM} , Prefunded default fund from all members	5,247,360,682
N, number of clearing members	26
K _{CCP} , hypothetical capital requirement	7,379,874
C-factor, RW used to calculate each CM capital requirement	0.160%