

Part IIIf: Risk-weighted Amount for CVA

Division A: Advanced CVA Method

Item	Nature of item	End of quarter HK\$'000	Latest available HK\$'000	Average VaR / Stressed VaR HK\$'000	Multiplication factor for VaR / Stressed VaR	Risk-weighted Amount HK\$'000
1.	VaR					
2.	Stressed VaR					
TOTAL						

Division B: Standardized CVA Method

Item	Default Risk Exposures HK\$'000	Capital Charge HK\$'000	Risk-weighted Amount HK\$'000
3.			