Part IIIe: Risk-weighted Amount for Exposures to Central Counterparties (CCP)

Division A: Default Fund Contribution

		Default fund contribution HK$'000	Capital Charge HK$'000	Risk-weight %	Risk-weighted Amount HK$'000	Adjusted Risk-weighted Amount HK$'000
1.	Qualifying CCPs					
1a.	Option 1			1250		
1b.	Option 2					
2.	Non-qualifying CCPs			1250		
	SUBTOTAL					

Division B: Default Risk Exposures

Clearing member's exposures

		Derivative Contracts and SFTs			Collateral posted			
			Non-IMM(CCR)	**IMM(CCR)**				
		Principal Amount HK$'000	Default Risk Exposure HK$'000	Default Risk Exposure HK$'000	Principal Amount HK$'000	Total Exposure After CRM HK$'000	Risk-weight %	Risk-weighted Amount HK$'000
1.	**Qualifying CCPs**							
1a.	Risk-weight 0%						0	0
1b.	Risk-weight 2%						2	
1c.	Other risk-weights not specified above							
2.	**Non-qualifying CCPs**							
2a.	Risk-weight 0%						0	0
2b.	Risk-weight 10%						10	
2c.	Risk-weight 20%						20	
2d.	Risk-weight 30%						30	
2e.	Risk-weight 50%						50	
2f.	Risk-weight 100%						100	
2g.	Risk-weight 150%						150	
2h.	Other risk-weights not specified above							
SUBTOTAL								

Client's exposures

		Derivative Contracts and SFTs			Collateral posted			
			Non-IMM(CCR)	**IMM(CCR)**				
		Principal Amount HK$'000	Default Risk Exposure HK$'000	Default Risk Exposure HK$'000	Principal Amount HK$'000	Total Exposure After CRM HK$'000	Risk-weight %	Risk-weighted Amount HK$'000
3.	**Qualifying CCPs**							
3a.	Risk-weight 0%						0	0
3b.	Risk-weight 2%						2	
3c.	Risk-weight 4%						4	
3d.	Other risk-weights not specified above							
4.	**Non-qualifying CCPs**							
4a.	Risk-weight 0%						0	0
4b.	Risk-weight 10%						10	
4c.	Risk-weight 20%						20	
4d.	Risk-weight 30%						30	
4e.	Risk-weight 50%						50	
4f.	Risk-weight 100%						100	
4g.	Risk-weight 150%						150	
4h.	Other risk-weights not specified above							
SUBTOTAL								

5.	**TOTAL RISK-WEIGHTED AMOUNT FOR EXPOSURES TO CCPs**	