

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		Total Exposure After CRM HK\$'000	Risk-weight %
		Principal Amount HK\$'000	Non-IMM(CCR) Default Risk Exposure HK\$'000	IMM(CCR) Default Risk Exposure HK\$'000	Principal 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		Total Exposure After CRM HK\$'000	Risk-weight %
		Principal Amount HK\$'000	Non-IMM(CCR) Default Risk Exposure HK\$'000	IMM(CCR) Default Risk Exposure HK\$'000	Principal 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	
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