

		On-balance sheet exposures		Off-balance sheet exposures			Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
Item	Nature of item	Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Default Risk Exposure after CRM (A5)		
Class I	Sovereign Exposures							
1a.	Domestic currency exposures to the Government							
1a(i).	Risk-weight 0%						0	0
1a(ii).	Risk-weight 10%						10	
1a(iii).	Risk-weight 20%						20	
1b.	Other exposures to the Government and exposures to other sovereigns							
1b(i).	Risk-weight 0%						0	0
1b(ii).	Risk-weight 10%						10	
1b(iii).	Risk-weight 20%						20	
1b(iv).	Risk-weight 50%						50	
1b(v).	Risk-weight 100%						100	
1b(vi).	Risk-weight 150%						150	
1c.	Exposures to relevant international organizations						0	0
SUBTOTAL								
Class II	Public Sector Entity Exposures							
2a.	Risk-weight 0%						0	0
2b.	Risk-weight 10%						10	
2c.	Risk-weight 20%						20	
2d.	Risk-weight 50%						50	
2e.	Risk-weight 100%						100	
2f.	Risk-weight 150%						150	
SUBTOTAL								
Class III	Multilateral Development Bank (MDB) Exposures							
3a.	Risk-weight 0%						0	0
3b.	Risk-weight 30%						30	
3c.	Risk-weight 50%						50	
3d.	Risk-weight 100%						100	
3e.	Risk-weight 150%						150	
SUBTOTAL								
Class IV	Unspecified Multilateral Body Exposures							
4a.	Risk-weight 20%						20	
4b.	Risk-weight 30%						30	
4c.	Risk-weight 50%						50	
4d.	Risk-weight 100%						100	
4e.	Risk-weight 150%						150	
SUBTOTAL								
Class V	Bank Exposures							
5a.	Under external credit risk assessment approach							
5a(i).	Risk-weight 20%						20	
5a(ii).	Risk-weight 30%						30	
5a(iii).	Risk-weight 50%						50	
5a(iv).	Risk-weight 100%						100	
5a(v).	Risk-weight 150%						150	
5b.	Under standardized credit risk assessment approach							
5b(i).	Risk-weight 20%						20	
5b(ii).	Risk-weight 30%						30	
5b(iii).	Risk-weight 40%						40	
5b(iv).	Risk-weight 50%						50	
5b(v).	Risk-weight 75%						75	
5b(vi).	Risk-weight 150%						150	
SUBTOTAL								

(in HK\$'000)

		On-balance sheet exposures		Off-balance sheet exposures				
Item	Nature of item	Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Default Risk Exposure after CRM (A5)	Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
Class VI	Eligible Covered Bond Exposures							
6a.	Risk-weight 10%						10	
6b.	Risk-weight 15%						15	
6c.	Risk-weight 20%						20	
6d.	Risk-weight 25%						25	
6e.	Risk-weight 35%						35	
6f.	Risk-weight 50%						50	
6g.	Risk-weight 100%						100	
SUBTOTAL								
Class VII	Qualifying Non-bank Financial Institution (QNBFI) Exposures							
7a.	Under external credit risk assessment approach							
7a(i).	Risk-weight 20%						20	
7a(ii).	Risk-weight 30%						30	
7a(iii).	Risk-weight 50%						50	
7a(iv).	Risk-weight 100%						100	
7a(v).	Risk-weight 150%						150	
7b.	Under standardized credit risk assessment approach							
7b(i).	Risk-weight 20%						20	
7b(ii).	Risk-weight 30%						30	
7b(iii).	Risk-weight 40%						40	
7b(iv).	Risk-weight 50%						50	
7b(v).	Risk-weight 75%						75	
7b(vi).	Risk-weight 150%						150	
SUBTOTAL								
Class VIII	Corporate Exposures							
8a.	Rated general corporate exposures							
8a(i).	Risk-weight 20%						20	
8a(ii).	Risk-weight 30%						30	
8a(iii).	Risk-weight 50%						50	
8a(iv).	Risk-weight 75%						75	
8a(v).	Risk-weight 100%						100	
8a(vi).	Risk-weight 150%						150	
8b.	Unrated general corporate exposures							
8b(i).	Risk-weight 85%						85	
8b(ii).	Risk-weight 100%						100	
8b(iii).	Risk-weight 150%						150	
8c.	Rated specialized lending exposures							
8c(i).	Risk-weight 20%						20	
8c(ii).	Risk-weight 50%						50	
8c(iii).	Risk-weight 75%						75	
8c(iv).	Risk-weight 100%						100	
8c(v).	Risk-weight 150%						150	
8d.	Unrated specialized lending exposures							
8d(i).	Risk-weight 80%						80	
8d(ii).	Risk-weight 100%						100	
8d(iii).	Risk-weight 130%						130	
SUBTOTAL								
8e.	Breakdown of amounts reported in items 8c and 8d							
8e(i).	Commodities finance							
8e(ii).	Object finance							
8e(iii).	Project finance							
Class IX	Retail Exposures							
9a.	Regulatory retail exposures to transactors							
9a(i).	Risk-weight 45%						45	
9a(ii).	Risk-weight 75%						75	
9b.	Regulatory retail exposures to obligors other than transactors						75	
9c.	Other retail exposures						100	
9d.	Unhedged credit exposures							
SUBTOTAL								
Class X	IPO Financing							
10.	Risk-weight 0%						0	0
SUBTOTAL								0

(in HK\$'000)

Item	Nature of item	On-balance sheet exposures		Off-balance sheet exposures			Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
		Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Default Risk Exposure after CRM (A5)		
Class XIA	Regulatory Residential Real Estate Exposures							
11a.	Not materially dependent on cash flows generated by mortgaged properties							
11a(i).	Risk-weight 20%						20	
11a(ii).	Risk-weight 25%						25	
11a(iii).	Risk-weight 30%						30	
11a(iv).	Risk-weight 40%						40	
11a(v).	Risk-weight 50%						50	
11a(vi).	Risk-weight 70%						70	
11b.	Materially dependent on cash flows generated by mortgaged properties							
11b(i).	Risk-weight 30%						30	
11b(ii).	Risk-weight 35%						35	
11b(iii).	Risk-weight 45%						45	
11b(iv).	Risk-weight 60%						60	
11b(v).	Risk-weight 75%						75	
11b(vi).	Risk-weight 105%						105	
11c.	Unhedged credit exposures							
11d.	Exposures subject to risk-weights specified by overseas regulators							
SUBTOTAL								
Class XIB	Regulatory Commercial Real Estate (CRE) Exposures							
11e.	Not materially dependent on cash flows generated by mortgaged properties							
11e(i).	Risk-weight ≤ 20%							
11e(ii).	Risk-weight > 20% - 60%							
11e(iii).	Risk-weight > 60% - 100%							
11e(iv).	Risk-weight > 100%							
11f.	Materially dependent on cash flows generated by mortgaged properties							
11f(i).	Risk-weight 70%						70	
11f(ii).	Risk-weight 90%						90	
11f(iii).	Risk-weight 110%						110	
SUBTOTAL								
Class XIC	Real Estate Exposures other than Regulatory Real Estate Exposures							
11g.	Not materially dependent on cash flows generated by mortgaged properties							
11g(i).	Individuals						75	
11g(ii).	Small businesses						85	
11g(iii).	Other obligors							
11h.	Materially dependent on cash flows generated by mortgaged properties						150	
11i.	Exposures subject to risk-weights specified by overseas regulators							
SUBTOTAL								
Class XID	Land Acquisition, Development and Construction Exposures							
11j.	Risk-weight 100%						100	
11k.	Risk-weight 150%						150	
11l.	Other risk-weights specified by overseas regulators							
SUBTOTAL								
Class XIIA	Equity Exposures							
12a.	Risk-weight 250%						250	
12b.	Risk-weight 400%						400	
SUBTOTAL								
Class XIIB	Significant Capital Investments in Commercial Entities							
12c.	Risk-weight 250%						250	
12d.	Risk-weight 400%						400	
12e.	Risk-weight 1250%						1250	
SUBTOTAL								
Class XIIC	Insignificant and Significant LAC Investments							
12f.	Insignificant LAC Investments							
12f(i).	Risk-weight 150%						150	
12f(ii).	Risk-weight 250%						250	
12f(iii).	Risk-weight 400%						400	
12g.	Significant LAC investments							
12g(i).	Risk-weight 150%						150	
12g(ii).	Risk-weight 250%						250	
12g(iii).	Risk-weight 400%						400	
12h.	Holdings of non-capital LAC liabilities						150	
12i.	Holdings of non-capital LAC liabilities to which s.48(4) applies						0	0
SUBTOTAL								
Class XIID	Subordinated Debts							
12j.	Risk-weight 150%						150	
SUBTOTAL								

(in HK\$'000)

		On-balance sheet exposures		Off-balance sheet exposures			Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
Item	Nature of item	Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Default Risk Exposure after CRM (A5)		
Class XIII Cash and Gold								
13a.	Notes and coins						0	0
13b.	Government certificates of indebtedness						0	0
13c.	Gold bullion held by AI, or held by others on an allocated basis, to the extent backed by gold liabilities						0	0
13d.	Gold bullion held on an unallocated basis for AI by another person, to the extent backed by gold liabilities							
13e.	Gold bullion held not backed by gold liabilities						100	
13f.	Exposures collateralized by cash collateral - risk-weight 20%						20	
13g.	Exposures collateralized by cash collateral - risk-weight 10%						10	
13h.	Exposures collateralized by cash collateral - risk-weight 0%						0	0
SUBTOTAL								
Class XIV Exposures to Items in the Process of Clearing or Settlement								
14a.	Unsettled clearing items being processed through HK interbank clearing system						0	0
14b.	Receivables from transactions in securities, foreign exchange and commodities not yet due for settlement						0	0
14c.	Cheques, drafts, etc. in the process of collection						20	
14d.	Positive current exposures from delivery-versus-payment (DVP) transactions which remain unsettled after the settlement date							
14d(i).	for up to 4 business days						0	0
14d(ii).	for 5 to 15 business days						100	
14d(iii).	for 16 to 30 business days						625	
14d(iv).	for 31 to 45 business days						937.5	
14d(v).	for 46 or more business days						1250	
14e.	Payments made, things delivered, and positive current exposures from non-DVP transactions which remain unsettled after the settlement date							
14e(i).	for up to 4 business days							
14e(ii).	for 5 or more business days						1250	
SUBTOTAL								
Class XV Other Exposures which are not Defaulted Exposures								
15a.	Premises, plant and equipment, other fixed assets for own use, and other interest in land						100	
15b.	Multiple-name credit-linked notes / sold credit protection to basket of exposures							
15c.	First loss portion of credit protection						1250	
15d.	Exposures subject to risk-weights specified by the MA							
15e.	Other exposures not elsewhere reported							
15e(i).							100	
15e(ii).								
15e(iii).								
15e(iv).								
SUBTOTAL								
Class XVI Defaulted Exposures								
16a.	Risk-weight 100%						100	
16b.	Risk-weight 150%						150	
16c.	Risk-weight of CRM							
16c(i).	Risk-weight ≤ 20%							
16c(ii).	Risk-weight > 20% - 50%							
16c(iii).	Risk-weight > 50% - 100%							
16c(iv).	Risk-weight > 100% - 150%							
SUBTOTAL								

(in HK\$'000)

Item	Nature of item	On-balance sheet exposures		Off-balance sheet exposures			Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
		Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Default Risk Exposure after CRM (A5)		
Class XVII	Collective Investment Scheme Exposures (CIS exposures)							
17a.	Look-through approach / third-party approach							
17a(i).	Risk-weight ≤ 20%							
17a(ii).	Risk-weight > 20% - 50%							
17a(iii).	Risk-weight > 50% - 100%							
17a(iv).	Risk-weight > 100% - 250%							
17a(v).	Risk-weight > 250% - 650%							
17a(vi).	Risk-weight > 650% - 1250%							
17b.	Mandate-based approach							
17b(i).	Risk-weight ≤ 20%							
17b(ii).	Risk-weight > 20% - 50%							
17b(iii).	Risk-weight > 50% - 100%							
17b(iv).	Risk-weight > 100% - 250%							
17b(v).	Risk-weight > 250% - 650%							
17b(vi).	Risk-weight > 650% - 1250%							
17c.	Fall-back approach							
17c(i).	Risk-weight 1250%						1250	
17d.	Combination of approaches							
17d(i).	Risk-weight ≤ 20%							
17d(ii).	Risk-weight > 20% - 50%							
17d(iii).	Risk-weight > 50% - 100%							
17d(iv).	Risk-weight > 100% - 250%							
17d(v).	Risk-weight > 250% - 650%							
17d(vi).	Risk-weight > 650% - 1250%							
SUBTOTAL								

Total risk-weighted amount (on-balance sheet, Division A1) (A8)	
Total risk-weighted amount (off-balance sheet, Division A1) (A9)	
TOTAL RISK-WEIGHTED AMOUNT FOR CREDIT RISK (STC APPROACH) (A10) = (A8) + (A8a) + (A9) + (A9a)	

		On-balance sheet exposures		Off-balance sheet exposures			
Item	Nature of item	Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Risk-weight % (A5)	Risk-weighted Amount (A6) = (A2+A4) x A5
1. Group 1a cryptoasset exposures							
1a.	By type of tokenised traditional asset:						
1a(i).	Sovereign exposures or PSE exposures						
1a(ii).	MDB exposures or unspecified multilateral body exposures						
1a(iii).	Bank exposures or QNBFI exposures						
1a(iv).	Corporate exposures						
1a(v).	Real estate exposures						
1a(vi).	Equity exposures						
1a(vii).	Cash and Gold						
1a(viii).	Real estate						
1a(ix).	Collective investment scheme exposures						
1a(x).	Other exposures not reported in items 1a(i) to (ix)						
1a(x)(A).							
1a(x)(B).							
1a(x)(C).							
1a(x)(D).							
SUBTOTAL							
1b.	Group 1a cryptoasset that is recognized collateral under simple approach:						
1b(i).	Risk-weight of CRM ≥ 20% - 50%						
1b(ii).	Risk-weight of CRM > 50% - 100%						
SUBTOTAL							
TOTAL OF GROUP 1A CRYPTOASSET EXPOSURES							
2. Group 1b cryptoasset exposures							
2a.	RWA for exposure to reference assets:						
2a(i).	Sovereign exposures or PSE exposures						
2a(ii).	MDB exposures or unspecified multilateral body exposures						
2a(iii).	Bank exposures or QNBFI exposures						
2a(iv).	Corporate exposures						
2a(v).	Real estate exposures						
2a(vi).	Equity exposures						
2a(vii).	Cash and Gold						
2a(viii).	Real estate						
2a(ix).	Collective investment scheme exposures						
2a(x).	Other exposures not reported in items 2a(i) to (ix)						
2a(x)(A).							
2a(x)(B).							
2a(x)(C).							
2a(x)(D).							
2a(xi).	Pool of reference assets						
SUBTOTAL							
2b.	RWA for exposure to redeemer:						
2b(i).	Sovereign exposures or PSE exposures						
2b(ii).	MDB exposures or unspecified multilateral body exposures						
2b(iii).	Bank exposures or QNBFI exposures						
2b(iv).	Corporate exposures						
2b(v).	Other exposures not reported in items 2b(i) to (iv)						
2b(v)(A).							
2b(v)(B).							
2b(v)(C).							
2b(v)(D).							
SUBTOTAL							

Division A2: Risk-weighted Amount for Cryptoasset Exposures

(in HK\$'000)

		On-balance sheet exposures		Off-balance sheet exposures			
Item	Nature of item	Principal Amount (A1)	Principal Amount after CRM (A2)	Principal Amount / Notional Amount (A3)	Credit Equivalent Amount after CRM (A4)	Risk-weight % (A5)	Risk-weighted Amount (A6) = (A2+A4) x A5
2c.	Reporting AI as member holder - RWA for obligation to purchase cryptoassets from non-member holders:						
2c(i).	Sovereign exposures or PSE exposures						
2c(ii).	MDB exposures or unspecified multilateral body exposures						
2c(iii).	Bank exposures or QNBFI exposures						
2c(iv).	Corporate exposures						
2c(v).	Real estate exposures						
2c(vi).	Equity exposures						
2c(vii).	Cash and Gold						
2c(viii).	Real estate						
2c(ix).	Collective investment scheme exposures						
2c(x).	Other exposures not reported in items 2c(i) to (ix)						
2c(x)(A).							
2c(x)(B).							
2c(x)(C).							
2c(x)(D).							
2c(xi).	Pool of reference assets						
SUBTOTAL							
2d.	Reporting AI as non-member holder - RWA for exposures to member holders:						
2d(i).	Sovereign exposures or PSE exposures						
2d(ii).	MDB exposures or unspecified multilateral body exposures						
2d(iii).	Bank exposures or QNBFI exposures						
2d(iv).	Corporate exposures						
2d(v).	Other exposures not reported in items 2d(i) to (iv)						
2d(v)(A).							
2d(v)(B).							
2d(v)(C).							
2d(v)(D).							
SUBTOTAL							
2e.	Other risk identified that does not fall within item 2a, 2b, 2c or 2d:						
2e(i).							
2e(ii).							
2e(iii).							
2e(iv).							
SUBTOTAL							
TOTAL OF GROUP 1B CRYPTOASSET EXPOSURES							
3. Top 5 Group 1 cryptoassets by RWA							
3a.							
3b.							
3c.							
3d.							
3e.							
SUBTOTAL							

Total risk-weighted amount (on-balance sheet, Division A2) (A8a)	
Total risk-weighted amount (off-balance sheet, Division A2) (A9a)	

Division B: Breakdown of Off-balance Sheet Exposures by Types of Transaction and Obligor

I. Off-balance Sheet Exposures other than Default Risk Exposures in respect of Derivative Contracts and SFTs

(in HK\$'000)

Item Nature of item		Credit Conversion Factor % (B1)	Total Principal Amount (net of specific provisions) (B2)	Total Credit Equivalent Amount (B3)	Out of which:										
					Sovereign exposures (B4)	PSE exposures (B5)	MDB exposures and unspecified multilateral body exposures (B6)	Bank exposures (B7)	QNBFI exposures (B8)	Corporate exposures (B9)	Retail exposures (B10)	Real estate exposures (B11)	CIS exposures (B12)	Group 1a cryptoasset exposures (B13)	Group 1b cryptoasset exposures (B14)
1.	Direct credit substitutes	100													
2.	Transaction-related contingencies	50													
3.	Trade-related contingencies	20													
4.	Asset sales with recourse	100													
5.	Sale and repurchase agreements (excluding repo-style transactions)	100													
6.	Forward asset purchases	100													
7.	Partly paid-up shares and securities	100													
8.	Forward forward deposits placed	100													
9.	Note issuance and revolving underwriting facilities	50													
10a.	Exempt commitments	0		0						0	0				
10b.	Other commitments (CCF at 10%)	10													
10c.	Other commitments (CCF at 40%)	40													
11.	Off-balance sheet exposures not specified above														
11a.		100													
11b.															
11c.															
11d.															
SUBTOTAL															

IIA. Default Risk Exposures in respect of Derivative Contracts (SA-CCR approach): Bilateral Trades (including centrally cleared trades that are treated as bilateral trades)

(in HK\$'000)

Item	Nature of item																																																																																																																																																					
12.	Unmargined contracts not covered by recognized netting																																																																																																																																																					
	<table><tr><th rowspan="2">Type of Contract</th><th rowspan="2">Total Notional Amount (B15)</th><th rowspan="2">Total Replacement Cost (B16)</th><th rowspan="2">Total Potential Future Exposure (B17)</th><th rowspan="2">Total Default Risk Exposure (B18)</th><th colspan="7">Out of which:</th></tr><tr><th>Sovereign exposures (B19)</th><th>PSE exposures (B20)</th><th>MDB exposures and unspecified multilateral body exposures (B21)</th><th>Bank exposures (B22)</th><th>QNBFI exposures (B23)</th><th>Corporate exposures (B24)</th><th>Retail exposures (B25)</th></tr><tr><td>12a.</td><td>Interest rate contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12b.</td><td>Exchange rate contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12c.</td><td>Credit-related derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12d.</td><td>Equity-related derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12e.</td><td>Commodity-related derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12(f).</td><td>Group 1a cryptoasset derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12(i).</td><td>Group 1b cryptoasset derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td>12(iii).</td><td>Group 2a cryptoasset derivative contracts</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr><tr><td></td><td>SUBTOTAL</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></tr></table>	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	Out of which:							Sovereign exposures (B19)	PSE exposures (B20)	MDB exposures and unspecified multilateral body exposures (B21)	Bank exposures (B22)	QNBFI exposures (B23)	Corporate exposures (B24)	Retail exposures (B25)	12a.	Interest rate contracts												12b.	Exchange rate contracts												12c.	Credit-related derivative contracts												12d.	Equity-related derivative contracts												12e.	Commodity-related derivative contracts												12(f).	Group 1a cryptoasset derivative contracts												12(i).	Group 1b cryptoasset derivative contracts												12(iii).	Group 2a cryptoasset derivative contracts													SUBTOTAL																								
Type of Contract	Total Notional Amount (B15)						Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	Out of which:																																																																																																																																												
		Sovereign exposures (B19)	PSE exposures (B20)	MDB exposures and unspecified multilateral body exposures (B21)	Bank exposures (B22)	QNBFI exposures (B23)				Corporate exposures (B24)	Retail exposures (B25)																																																																																																																																											
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II B. Default Risk Exposures in respect of Group 2b Cryptoasset Derivative Contracts: Bilateral Trades (including centrally cleared trades that are treated as bilateral trades)

16.	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	Out of which:						
						Sovereign exposures (B19)	PSE exposures (B20)	MDB exposures and unspecified multilateral body exposures (B21)	Bank exposures (B22)	QNBFI exposures (B23)	Corporate exposures (B24)	Retail exposures (B25)
16a.	Group 2b cryptoasset derivative contracts											
	SUBTOTAL											
16b.	Of which: Offsetting or CCP-related transactions with clearing members or clearing clients											

III. Default Risk Exposures in respect of SFTs (Non-IMM(CCR) Approach): Bilateral Trades (including centrally cleared trades that are treated as bilateral trades)

(in HK\$'000)

Item	Nature of item								
17.	SFTs								
				Out of which:					
	Type of Contract	Total Amount of Assets Sold, Transferred, Loaned or Paid (B26)	Total Default Risk Exposure (B27)	Sovereign exposures (B28)	PSE exposures (B29)	MDB exposures and unspecified multilateral body exposures (B30)	Bank exposures (B31)	QNBFI exposures (B32)	Corporate exposures (B33)
17a.	SFTs not covered by, or treated as if not covered by, recognized netting								
17b.	SFTs covered by recognized netting								
	SUBTOTAL								
	Of which:								
17c.	Offsetting or CCP-related transactions with clearing members or clearing clients								
17d.	Assets delivered are:								
17d(i).	Group 1a cryptoassets								
17d(ii).	Group 1b cryptoassets								
17d(iii).	Group 2 cryptoassets								
17e.	Assets received are Group 1a cryptoassets								

IV. Default Risk Exposures (IMM(CCR) Approach): Bilateral Trades (including centrally cleared trades that are treated as bilateral trades)

(in HK\$'000)

Item	Nature of item	Portfolio-level Risk-weighted Amount (B34)
18.	Based on current market data	
19.	Based on stress calibration	

Item	Nature of item									
20.	Netting sets (not subject to recognized netting)									
20a.	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Out of which:					
					Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
	Derivative contracts (excluding LSTs)									
	Of which:									
	Group 1a cryptoasset derivative contracts									
20a(i).	Group 1a cryptoasset derivative contracts									
20a(ii).	Group 1b cryptoasset derivative contracts									
20b.	SFTs (excluding LSTs)									
20c.	Long settlement transactions (LSTs)									
	SUBTOTAL									
21.	Netting sets (subject to valid bilateral netting agreements)									
21a.	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Out of which:					
					Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
	Derivative contracts									
	Of which:									
	Group 1a cryptoasset derivative contracts									
21a(i).	Group 1a cryptoasset derivative contracts									
21a(ii).	Group 1b cryptoasset derivative contracts									
21b.	SFTs									
21c.	Long settlement transactions									
	SUBTOTAL									
22.	Netting sets (subject to valid cross-product netting agreements)									
22a.	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Out of which:					
					Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
	Derivative contracts									
	Of which:									
	Group 1a cryptoasset derivative contracts									
22a(i).	Group 1a cryptoasset derivative contracts									
22a(ii).	Group 1b cryptoasset derivative contracts									
22b.	Repo-style transactions									
22c.	Margin lending transactions									
	SUBTOTAL									
23.	Out of the amounts reported in items 20, 21 and 22, the amounts for offsetting or CCP-related transactions with clearing members or clearing clients									
23a.	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Out of which:					
					Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
	Offsetting / CCP-related transactions									
	SUBTOTAL									