Part I: Market Risk Capital Charge
Division A: Market Risk Capital Charge under the STM Approach

(HK$'000)

Item			Market risk capital charge		
			(1)	(2)	(3)
1.	**The ultimate sensitivities-based method (SBM) capital charge**, of which				
	(a)	SBM delta risk capital charge:			
		(i) General interest rate risk			
		(ii) Credit spread risk for non-securitizations			
		(iii) Credit spread risk for securitizations (CTP)			
		(iv) Credit spread risk for securitizations (non-CTP)			
		(v) Equity risk			
		(vi) Commodity risk			
		(vii) Foreign exchange risk			
	(b)	SBM vega risk capital charge:			
		(i) General interest rate risk			
		(ii) Credit spread risk for non-securitisations			
		(iii) Credit spread risk for securitisations (CTP)			
		(iv) Credit spread risk for securitisations (non-CTP)			
		(v) Equity risk			
		(vi) Commodity risk			
		(vii) Foreign exchange risk			
	(c)	SBM curvature risk capital charge:			
		(i) General interest rate risk			
		(ii) Credit spread risk for non-securitisations			
		(iii) Credit spread risk for securitisations (CTP)			
		(iv) Credit spread risk for securitisations (non-CTP)			
		(v) Equity risk			
		(vi) Commodity risk			
		(vii) Foreign exchange risk			
2.	**Residual risk add-on (RRAO)**, of which				
	(a)	positions with an exotic underlying			
	(b)	positions bearing other residual risks			
3.	**Standardized default risk charge (SA-DRC)**, of which				
	(a)	non-securitization exposures			
	(b)	securitization: non-CTP exposures			
	(c)	securitization: CTP exposures			
4.	**Capital charges for group 2a cryptoasset exposures**				
5.	**Infrastructure risk add-on for group 1 cryptoasset exposures**				
6.	**Other capital charges calculated on a standalone basis**				
7.	**Capital surcharge**				
8.	**Total market risk capital charge under the STM Approach**				
9.	**Total risk-weighted amount for market risk under the STM Approach (Item 8 x 12.5)**				

B.8 Group 2a cryptoasset exposures

(HK$'000)

Item	Group 2a cryptoasset	Correlation scenario								
		Medium scenario			High scenario			Low scenario		
		SBM delta risk (1)	SBM vega risk (2)	SBM curvature risk (3)	SBM delta risk (4)	SBM vega risk (5)	SBM curvature risk (6)	SBM delta risk (7)	SBM vega risk (8)	SBM curvature risk (9)
		Bucket-level capital charge								
1	+ Insert a group 2a cryptoasset									
	+ Insert a group 2a cryptoasset									
	…									
2	**SBM capital charge for the separate risk class of group 2a cryptoassets**									
3	**SBM capital charge for other risk classes**									
4	**SBM capital charge for group 2a cryptoasset exposures**									

Division E: IMA
E.1 Market risk capital charge under the IMA

(A) Calculation of market risk capital charge (HK$'000)

Item	Nature of items	Capital charge		Number of backtesting exceptions for the last 250 trading days		Multiplication factor	Total market risk capital charge
		End of month value	Average value over the last 60 trading days (for item 1 and 2) or over the last 12 weeks (for item 3)	Based on actual profit & loss	Based on hypothetical profits & loss		
		(a)	(b)	(c)	(d)	(e)	(f)
1.	**Modellable risk factors**						
	1.1 Unconstrained ES capital charge at the portfolio-wide level						
	1.2 Sum of constrained ES capital charges at the risk class level						
	1.3 Market risk capital charge for all modellable risk factors						
2.	**Non-modellable risk factors ("NMRFs")**						
	2.1 Stress scenario capital charge for idiosyncratic credit spread NMRFs						
	2.2 Stress scenario capital charge for idiosyncratic equity NMRFs						
	2.3 Stress scenario capital charge for NMRFs other than the NMRFs under item 2.1 and 2.2						
	2.4 Market risk capital charge for all NMRFs						
3.	**Default risk charge**						
4.	**Capital surcharge for yellow trading desks**						
5.	**Market risk capital charge under the STM approach for green and yellow trading desks**						
6.	**Market risk capital charge under the STM approach for red trading desks and trading desks not subject to the approval of the use of the IMA**						
7.	**Market risk capital charge under the STM approach for all trading desks**						
8.	**Infrastructure risk add-on for group 1 cryptoasset exposures**						
9.	**Other capital charges calculated on a standalone basis**						
10.	**Capital surcharge**						
11.	**Total market risk capital charge**						
12.	**Total risk-weighted amount for market risk (Item 11 x 12.5)**						

Division F: **Market Risk Capital Charges under the SSTM Approach**

(HK$'000)

Item		Risk category			Capital charge (1)	Scaling factor (2)	Total market risk capital charge (3)
1	1.1	Interest rate exposures	Specific risk	Non-securitization exposures that do not fall within a correlation trading portfolio and that are not n^{th}-to-default credit derivative contracts			
	1.2			Securitization exposures that do not fall within a correlation trading portfolio			
	1.3			Non-securitization exposures that are n^{th}-to-default credit derivative contracts (excluding those that fall within a correlation trading portfolio)			
	1.4		General market risk				
	1.5		Options exposures	Simplified approach: long option contract with a related position in the underlying exposure of the option contract			
	1.6			Simplified approach: long call or long put option contracts			
	1.7			Delta-plus approach: gamma and vega risks			
	1.8		**Total**			1.3	
2	2.1	Equity exposures	Specific risk				
	2.2		General market risk				
	2.3		Options exposures	Simplified approach: long option contract with a related position in the underlying exposure of the option contract			
	2.4			Simplified approach: long call or long put option contracts			
	2.5			Delta-plus approach: gamma and vega risks			
	2.6		**Total**			3.5	
3	3.1	Foreign exchange exposures	General market risk				
	3.2		Options exposures	Simplified approach: long option contract with a related position in the underlying exposure of the option contract			
	3.3			Simplified approach: long call or long put option contracts			
	3.4			Delta-plus approach: gamma and vega risks			
	3.5		**Total**			1.2	
4	4.1	Commodity exposures	General market risk				
	4.2		Options exposures	Simplified approach: long option contract with a related position in the underlying exposure of the option contract			
	4.3			Simplified approach: long call or long put option contracts			
	4.4			Delta-plus approach: gamma and vega risks			
	4.5		**Total**			1.9	
5	5.1	Group 2a cryptoasset exposures	Non-option exposures				
	5.2		Exposures captured under the scenario approach				
	5.3		**Total**				
6		**Infrastructure risk add-on for group 1 cryptoasset exposures**					
7		**Other capital charges calculated on a standalone basis**					
8		**Capital surcharge**					
9		**Total market risk capital charge under the SSTM approach**					
10		**Total risk-weighted amount for market risk under the SSTM approach (Item 9 x 12.5)**					

Division L: **SSTM Approach - Group 2a Cryptoasset Exposures**

L.1 Group 2a cryptoasset: non-option exposures

(HK$'000)

Item	Types of underlying exposure	Market risk capital charge
1		
2	**Total for L.1**	

L.2 Group 2a cryptoasset: exposures captured under the scenario approach

(HK$'000)

Item	Types of underlying exposure	Market risk capital charge
1		
2	**Total for L.2**	