Part IIIb: Risk-weighted Amount for Credit Risk (STC Approach)
Division A1: Risk-weighted Amount by Exposure Class (Other than Cryptoassets)

(in HK$'000)

Item	Nature of item	On-balance sheet exposures: Principal Amount (A1)	On-balance sheet exposures: Principal Amount after CRM (A2)	Off-balance sheet exposures: Principal Amount / Notional Amount (A3)	Off-balance sheet exposures: Credit Equivalent Amount after CRM (A4)	Off-balance sheet exposures: Default Risk Exposure after CRM (A5)	Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
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)

Item	Nature of item	On-balance sheet exposures: Principal Amount (A1)	On-balance sheet exposures: Principal Amount after CRM (A2)	Off-balance sheet exposures: Principal Amount / Notional Amount (A3)	Off-balance sheet exposures: Credit Equivalent Amount after CRM (A4)	Off-balance sheet exposures: 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: Principal Amount (A1)	Principal Amount after CRM (A2)	Off-balance sheet exposures: 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 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				
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 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: Principal Amount (A1)	On-balance sheet exposures: Principal Amount after CRM (A2)	Off-balance sheet exposures: Principal Amount / Notional Amount (A3)	Off-balance sheet exposures: Credit Equivalent Amount after CRM (A4)	Off-balance sheet exposures: Default Risk Exposure after CRM (A5)	Risk-weight % (A6)	Risk-weighted Amount (A7) = (A2+A4+A5) x A6
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)	

Division A2: Risk-weighted Amount for Cryptoasset Exposures

(in HK$'000)

Item	Nature of item	On-balance sheet exposures		Off-balance sheet exposures			
		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)

Item	Nature of item	On-balance sheet exposures: Principal Amount (A1)	On-balance sheet exposures: Principal Amount after CRM (A2)	Off-balance sheet exposures: Principal Amount / Notional Amount (A3)	Off-balance sheet exposures: 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)

					Out of which:										
Item	Nature of item	Credit Conversion Factor % (B1)	Total Principal Amount (net of specific provisions) (B2)	Total Credit Equivalent Amount (B3)	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											
						Out of which:						
	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	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											
12f(i).	Group 1a cryptoasset derivative contracts											
12f(ii).	Group 1b cryptoasset derivative contracts											
12f(iii).	Group 2a cryptoasset derivative contracts											
	SUBTOTAL											
13.	Margined contracts not covered by recognized netting											
						Out of which:						
	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	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)
13a.	Interest rate contracts											
13b.	Exchange rate contracts											
13c.	Credit-related derivative contracts											
13d.	Equity-related derivative contracts											
13e.	Commodity-related derivative contracts											
13f(i).	Group 1a cryptoasset derivative contracts											
13f(ii).	Group 1b cryptoasset derivative contracts											
13f(iii).	Group 2a cryptoasset derivative contracts											
13g.	Multiple netting sets covered by single variation margin agreement											
	SUBTOTAL											
14.	Contracts covered by recognized netting											
						Out of which:						
	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	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)
14a.	Interest rate contracts											
14b.	Exchange rate contracts											
14c.	Credit-related derivative contracts											
14d.	Equity-related derivative contracts											
14e.	Commodity-related derivative contracts											
14f(i).	Group 1a cryptoasset derivative contracts											
14f(ii).	Group 1b cryptoasset derivative contracts											
14f(iii).	Group 2a cryptoasset derivative contracts											
	SUBTOTAL											
15.	Out of the amounts reported in items 12, 13 and 14, the amounts for offsetting or CCP-related transactions with clearing members or clearing clients											
						Out of which:						
	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	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)
15a.	Offsetting / CCP-related transactions											
	SUBTOTAL											

IIB. Default Risk Exposures in respect of Group 2b Cryptoasset Derivative Contracts: Bilateral Trades (including centrally cleared trades that are treated as bilateral trades)

Item												
16.						Out of which:						
	Type of Contract	Total Notional Amount (B15)	Total Replacement Cost (B16)	Total Potential Future Exposure (B17)	Total Default Risk Exposure (B18)	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)									
					Out of which:					
	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
20a.	Derivative contracts (excluding LSTs)									
	Of which:									
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)									
					Out of which:					
	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
21a.	Derivative contracts									
	Of which:									
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)									
					Out of which:					
	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
22a.	Derivative contracts									
	Of which:									
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									
					Out of which:					
	Type of Contract	Total Notional Amount (B35)	Total Principal Amount (B36)	Total Default Risk Exposure (B37)	Sovereign exposures (B38)	PSE exposures (B39)	MDB exposures and unspecified multilateral body exposures (B40)	Bank exposures (B41)	QNBFI exposures (B42)	Corporate exposures (B43)
23a.	Offsetting / CCP-related transactions									
	SUBTOTAL									