

Part IV: Risk-weighted Amount for Market Risk

Division A: STM Approach - Interest Rate Exposures (Trading Book)

A.1 Debt securities and debt-related derivative contracts - specific risk

(HK\$'000)

| Item | Classes (Note (1)) | Positions | Exposures by market risk capital charge factor for specific risk | | | | | | Total market risk capital charge for specific risk | |
|--|--------------------|---|--|-------------------|----------------------------|----------------|----------|--------------|--|---------------------|
| | | | (0.00%) | Residual maturity | | | (8.00%) | (12.00%) | | To be specified (%) |
| | | | | 6 months or less | Over 6 months to 24 months | Over 24 months | | | | |
| Sovereign (including sovereign foreign public sector entities) | | | | | | | | | | |
| (1), (3) | 1.1 | Credit quality grade 1 | Long | 88,116 | | | | | | |
| | | | Short | | | | | | | |
| | 1.2 | Credit quality grade 2 or 3 | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.3 | Credit quality grade 4 or 5 | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.4 | Credit quality grade 6 | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.5 | Unrated | Long | | | | | | | |
| | | | Short | | | | | | | |
| Qualifying | | | | | | | | | | |
| | 1.6 | Issued by multilateral development banks | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.7 | Issued by public sector entities (excluding sovereign foreign public sector entities) | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.8 | Issued by banks | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.9 | Issued by securities firms | Long | | | | | | | |
| | | | Short | | | | | | | |
| | 1.10 | Issued by corporates | Long | | | | | | | |
| | | | Short | | | | | | | |
| Non-qualifying | | | | | | | | | | |
| (12) | 1.11 | Credit quality grade 4 | Long | | | | 10,000 | | | |
| | | | Short | | | | | | | |
| (13) | 1.12 | Credit quality grade 5 | Long | | | | | | | |
| | | | Short | | | | | 1,000 | | |
| (2) | 1.13 | Unrated | Long | | | | 40,732 | | | |
| | | | Short | | | | | | | |
| TOTAL (Items 1.1 to 1.13) | | | Long | 88,116 | 0 | 0 | 50,732 | 0 | 0 | |
| | | | Short | 0 | 0 | 0 | 0 | 1,000 | 0 | |
| Market risk capital charge factor | | | | 0.00% | 0.25% | 1.00% | 1.60% | 8.00% | 12.00% | ____% |
| TOTAL MARKET RISK CAPITAL CHARGE FOR SPECIFIC RISK FOR INTEREST RATE EXPOSURES (ON GROSS POSITIONS - LONG PLUS SHORT) | | | | 0 | 0 | 0 | 0 | 4,059 | 120 | 0 |

Note: For debt-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out and reported in Division E.1.

A.2 Debt securities, debt-related derivative contracts and interest rate derivative contracts - general market risk

Currency : HKD (separate form for each currency)

Maturity method

(HK\$'000)

| Zone | Time band | Coupon | | Individual positions | | | | | | Risk-weight | Risk-weighted positions | |
|--|-----------|--------------------------------------|----------------------------------|---|-------|------------------------------------|---------|---------|---------|-------------|-------------------------|-------|
| | | Coupon of not less than 3% per annum | Coupon of less than 3% per annum | Debt securities & debt-related derivative contracts | | Interest rate derivative contracts | | Total | | | Long | Short |
| | | | | Long | Short | Long | Short | Long | Short | | | |
| (8), (11) (4), (5) (5), (6) | 1 | ≤1 month | ≤1 month | | | | | 0 | 0 | 0.00% | | |
| | 2 | >1 to 3 months | >1 to 3 months | | | 500 | 24,653 | 500 | 24,653 | 0.20% | 1 | 49 |
| | 3 | >3 to 6 months | >3 to 6 months | | | 153,783 | 48,589 | 153,783 | 48,589 | 0.40% | 615 | 194 |
| | 4 | >6 to 12 months | >6 to 12 months | | | 47,852 | 19,141 | 47,852 | 19,141 | 0.70% | 335 | 134 |
| (6) (4), (13) | 5 | >1 to 2 years | >1.0 to 1.9 years | | | 18,531 | | 18,531 | 0 | 1.25% | 232 | 0 |
| | 6 | >2 to 3 years | >1.9 to 2.8 years | | 1,026 | | 159,766 | 0 | 160,792 | 1.75% | 0 | 2,814 |
| | 7 | >3 to 4 years | >2.8 to 3.6 years | | | | | 0 | 0 | 2.25% | 0 | 0 |
| 3 | 8 | >4 to 5 years | >3.6 to 4.3 years | | | | | 0 | 0 | 2.75% | 0 | 0 |
| | 9 | >5 to 7 years | >4.3 to 5.7 years | | | | | 0 | 0 | 3.25% | 0 | 0 |
| | 10 | >7 to 10 years | >5.7 to 7.3 years | | | | | 0 | 0 | 3.75% | 0 | 0 |
| | 11 | >10 to 15 years | >7.3 to 9.3 years | | | | | 0 | 0 | 4.50% | 0 | 0 |
| | 12 | >15 to 20 years | >9.3 to 10.6 years | | | | | 0 | 0 | 5.25% | 0 | 0 |
| | 13 | >20 years | >10.6 to 12 years | | | | | 0 | 0 | 6.00% | 0 | 0 |
| | 14 | | >12 to 20 years | | | | | 0 | 0 | 8.00% | 0 | 0 |
| 15 | | >20 years | | | | | 0 | 0 | 12.50% | 0 | 0 | |
| TOTAL | | | | 0 | 1,026 | 220,666 | 252,149 | 220,666 | 253,175 | | 1,183 | 3,191 |
| OVERALL NET OPEN RISK-WEIGHTED POSITION | | | | | | | | | | (2,008) | | |

| Calculation | Vertical disallowance | Horizontal disallowance in | | | Horizontal disallowance between | | | Overall net open risk-weighted position | Total market risk capital charge for general market risk |
|---|-----------------------|----------------------------|-----------|----------|---------------------------------|-------------|-------------|---|--|
| | | Zone 1 | Zone 2 | Zone 3 | Zones 1 & 2 | Zones 2 & 3 | Zones 1 & 3 | | |
| TOTAL MARKET RISK CAPITAL CHARGE FOR GENERAL MARKET RISK FOR INTEREST RATE EXPOSURES | 33 | 19 | 70 | 0 | 230 | 0 | 0 | 2,008 | 2,360 |

Note: For debt-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out and reported in Division E.1.

A.2 Debt securities, debt-related derivative contracts and interest rate derivative contracts - general market risk

Currency : HKD (separate form for each currency)

Maturity method (Calculation of each component of total market risk capital charge for general market risk for interest rate exposures)

(HK\$'000)

| Zone | Time band | Coupon | | Risk-weighted positions | | By band | | By zone | | Between zones | Calculation of total market risk capital charge for general market risk for interest rate exposures |
|--|-----------|--------------------------------------|----------------------------------|-------------------------|-------|-----------------------------|-----------|-----------------------------|-----------|---------------|---|
| | | Coupon of not less than 3% per annum | Coupon of less than 3% per annum | Long | Short | Matched (in absolute value) | Unmatched | Matched (in absolute value) | Unmatched | | |
| | | | | | | | | | | | |
| (8), (11) (4), (5) (5), (6) | 1 | ≤1 month | ≤1 month | 0 | 0 | 0 | 0 | 48 | 574 | 574 | For the vertical disallowance 329 x 10% 33 |
| | 2 | >1 to 3 months | >1 to 3 months | 1 | 49 | 1 | (48) | | | | |
| | 3 | >3 to 6 months | >3 to 6 months | 615 | 194 | 194 | 421 | | | | |
| | 4 | >6 to 12 months | >6 to 12 months | 335 | 134 | 134 | 201 | | | | |
| (6) (4) | 5 | >1 to 2 years | >1.0 to 1.9 years | 232 | 0 | 0 | 232 | 232 | (2,582) | | For the horizontal disallowance in zone 2 232 x 30% 70 |
| | 6 | >2 to 3 years | >1.9 to 2.8 years | 0 | 2,814 | 0 | (2,814) | | | | |
| | 7 | >3 to 4 years | >2.8 to 3.6 years | 0 | 0 | 0 | 0 | | | | |
| 3 | 8 | >4 to 5 years | >3.6 to 4.3 years | | | | | | | | For the horizontal disallowance between zone 1 & zone 2 574 x 40% 230 |
| | 9 | >5 to 7 years | >4.3 to 5.7 years | | | | | | | | |
| | 10 | >7 to 10 years | >5.7 to 7.3 years | | | | | | | | |
| | 11 | >10 to 15 years | >7.3 to 9.3 years | | | | | | | | |
| | 12 | >15 to 20 years | >9.3 to 10.6 years | | | | | | | | |
| | 13 | >20 years | >10.6 to 12 years | | | | | | | | |
| | 14 | | >12 to 20 years | | | | | | | | |
| | 15 | | >20 years | | | | | | | | |
| TOTAL | | | | 1,183 | 3,191 | 329 | | | | | |
| OVERALL NET OPEN RISK-WEIGHTED POSITION | | | | (2,008) | | | | | | | |

A.2 Debt securities, debt-related derivative contracts and interest rate derivative contracts - general market risk

Currency : USD (separate form for each currency)

Maturity method

(HK\$'000)

| Zone | Time band | Coupon | | Individual positions | | | | | | Risk-weight | Risk-weighted positions | | |
|--|-----------|--------------------------------------|----------------------------------|---|--------|------------------------------------|-------|---------|--------|-------------|-------------------------|-------|---|
| | | Coupon of not less than 3% per annum | Coupon of less than 3% per annum | Debt securities & debt-related derivative contracts | | Interest rate derivative contracts | | Total | | | Long | Short | |
| | | | | Long | Short | Long | Short | Long | Short | | | | |
| (3) | 1 | ≤1 month | ≤1 month | | | | | 0 | 0 | 0.00% | | | |
| | 2 | >1 to 3 months | >1 to 3 months | | 8,283 | | | 0 | 8,283 | 0.20% | 0 | 17 | |
| | 3 | >3 to 6 months | >3 to 6 months | | | | | 0 | 0 | 0.40% | 0 | 0 | |
| (2) | 4 | >6 to 12 months | >6 to 12 months | 40,732 | | | | 40,732 | 0 | 0.70% | 285 | 0 | |
| 2 | 5 | >1 to 2 years | >1.0 to 1.9 years | | | | | 0 | 0 | 1.25% | 0 | 0 | |
| | 6 | >2 to 3 years | >1.9 to 2.8 years | | | | | 0 | 0 | 1.75% | 0 | 0 | |
| | 7 | >3 to 4 years | >2.8 to 3.6 years | | | | | 0 | 0 | 2.25% | 0 | 0 | |
| (3) | 8 | >4 to 5 years | >3.6 to 4.3 years | | | | | 0 | 0 | 2.75% | 0 | 0 | |
| | 9 | >5 to 7 years | >4.3 to 5.7 years | 8,283 | | | | 8,283 | 0 | 3.25% | 269 | 0 | |
| | (1) | 10 | >7 to 10 years | >5.7 to 7.3 years | 79,833 | | | | 79,833 | 0 | 3.75% | 2,994 | 0 |
| | 11 | >10 to 15 years | >7.3 to 9.3 years | | | | | 0 | 0 | 4.50% | 0 | 0 | |
| | 12 | >15 to 20 years | >9.3 to 10.6 years | | | | | 0 | 0 | 5.25% | 0 | 0 | |
| | 13 | >20 years | >10.6 to 12 years | | | | | 0 | 0 | 6.00% | 0 | 0 | |
| | 14 | | >12 to 20 years | | | | | 0 | 0 | 8.00% | 0 | 0 | |
| 15 | | >20 years | | | | | 0 | 0 | 12.50% | 0 | 0 | | |
| TOTAL | | | | 128,848 | 8,283 | 0 | 0 | 128,848 | 8,283 | | 3,548 | 17 | |
| OVERALL NET OPEN RISK-WEIGHTED POSITION | | | | | | | | | | 3,531 | | | |

| Calculation | Vertical disallowance | Horizontal disallowance in | | | Horizontal disallowance between | | | Overall net open risk-weighted position | Total market risk capital charge for general market risk |
|---|-----------------------|----------------------------|--------|--------|---------------------------------|-------------|-------------|---|--|
| | | Zone 1 | Zone 2 | Zone 3 | Zones 1 & 2 | Zones 2 & 3 | Zones 1 & 3 | | |
| TOTAL MARKET RISK CAPITAL CHARGE FOR GENERAL MARKET RISK FOR INTEREST RATE EXPOSURES | 0 | 7 (17X40%) | 0 | 0 | 0 | 0 | 0 | 3,531 | 3,538 |

Note: For debt-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out a

A.2 Debt securities, debt-related derivative contracts and interest rate derivative contracts - general market risk

Currency : EUR (separate form for each currency)

Maturity method

(HK\$'000)

| Zone | Time band | Coupon | | Individual positions | | | | | | Risk-weight | Risk-weighted positions | |
|--|-----------|--------------------------------------|----------------------------------|---|-------|------------------------------------|-------|--------|--------|-------------|-------------------------|-------|
| | | Coupon of not less than 3% per annum | Coupon of less than 3% per annum | Debt securities & debt-related derivative contracts | | Interest rate derivative contracts | | Total | | | Long | Short |
| | | | | Long | Short | Long | Short | Long | Short | | | |
| (8) 1 | 1 | ≤1 month | ≤1 month | | | | | 0 | 0 | 0.00% | | |
| | 2 | >1 to 3 months | >1 to 3 months | | | 49,597 | | 49,597 | 0 | 0.20% | 99 | 0 |
| | 3 | >3 to 6 months | >3 to 6 months | | | | | 0 | 0 | 0.40% | 0 | 0 |
| | 4 | >6 to 12 months | >6 to 12 months | | | | | 0 | 0 | 0.70% | 0 | 0 |
| 2 | 5 | >1 to 2 years | >1.0 to 1.9 years | | | | | 0 | 0 | 1.25% | 0 | 0 |
| | 6 | >2 to 3 years | >1.9 to 2.8 years | | | | | 0 | 0 | 1.75% | 0 | 0 |
| | 7 | >3 to 4 years | >2.8 to 3.6 years | | | | | 0 | 0 | 2.25% | 0 | 0 |
| 3 | 8 | >4 to 5 years | >3.6 to 4.3 years | | | | | 0 | 0 | 2.75% | 0 | 0 |
| | 9 | >5 to 7 years | >4.3 to 5.7 years | | | | | 0 | 0 | 3.25% | 0 | 0 |
| | 10 | >7 to 10 years | >5.7 to 7.3 years | | | | | 0 | 0 | 3.75% | 0 | 0 |
| | 11 | >10 to 15 years | >7.3 to 9.3 years | | | | | 0 | 0 | 4.50% | 0 | 0 |
| | 12 | >15 to 20 years | >9.3 to 10.6 years | | | | | 0 | 0 | 5.25% | 0 | 0 |
| | 13 | >20 years | >10.6 to 12 years | | | | | 0 | 0 | 6.00% | 0 | 0 |
| | 14 | | >12 to 20 years | | | | | 0 | 0 | 8.00% | 0 | 0 |
| 15 | | >20 years | | | | | 0 | 0 | 12.50% | 0 | 0 | |
| TOTAL | | | | 0 | 0 | 49,597 | 0 | 49,597 | 0 | | 99 | 0 |
| OVERALL NET OPEN RISK-WEIGHTED POSITION | | | | | | | | | | | 99 | |

| Calculation | Vertical disallowance | Horizontal disallowance in | | | Horizontal disallowance between | | | Overall net open risk-weighted position | Total market risk capital charge for general market risk |
|---|-----------------------|----------------------------|--------|--------|---------------------------------|-------------|-------------|---|--|
| | | Zone 1 | Zone 2 | Zone 3 | Zones 1 & 2 | Zones 2 & 3 | Zones 1 & 3 | | |
| TOTAL MARKET RISK CAPITAL CHARGE FOR GENERAL MARKET RISK FOR INTEREST RATE EXPOSURES | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 99 | 99 |

Note: For debt-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out a

A.2 Debt securities, debt-related derivative contracts and interest rate derivative contracts - general market risk

Currency : GBP (separate form for each currency)

Maturity method

(HK\$'000)

| Zone | Time band | Coupon | | Individual positions | | | | | | Risk-weight | Risk-weighted positions | |
|--|-----------|--------------------------------------|----------------------------------|---|-------|------------------------------------|-------|-------|--------|-------------|-------------------------|-------|
| | | Coupon of not less than 3% per annum | Coupon of less than 3% per annum | Debt securities & debt-related derivative contracts | | Interest rate derivative contracts | | Total | | | Long | Short |
| | | | | Long | Short | Long | Short | Long | Short | | | |
| 1 | 1 | ≤1 month | ≤1 month | | | | | 0 | 0 | 0.00% | | |
| | 2 | >1 to 3 months | >1 to 3 months | | | | | 0 | 0 | 0.20% | 0 | 0 |
| | 3 | >3 to 6 months | >3 to 6 months | | | | 1,277 | 0 | 1,277 | 0.40% | 0 | 5 |
| | 4 | >6 to 12 months | >6 to 12 months | | | 1,234 | 3,813 | 1,234 | 3,813 | 0.70% | 9 | 27 |
| 2 | 5 | >1 to 2 years | >1.0 to 1.9 years | | | 3,676 | 4,865 | 3,676 | 4,865 | 1.25% | 46 | 61 |
| | 6 | >2 to 3 years | >1.9 to 2.8 years | | | 4,683 | | 4,683 | 0 | 1.75% | 82 | 0 |
| | 7 | >3 to 4 years | >2.8 to 3.6 years | | | | | 0 | 0 | 2.25% | 0 | 0 |
| 3 | 8 | >4 to 5 years | >3.6 to 4.3 years | | | | | 0 | 0 | 2.75% | 0 | 0 |
| | 9 | >5 to 7 years | >4.3 to 5.7 years | | | | | 0 | 0 | 3.25% | 0 | 0 |
| | 10 | >7 to 10 years | >5.7 to 7.3 years | | | | | 0 | 0 | 3.75% | 0 | 0 |
| | 11 | >10 to 15 years | >7.3 to 9.3 years | | | | | 0 | 0 | 4.50% | 0 | 0 |
| | 12 | >15 to 20 years | >9.3 to 10.6 years | | | | | 0 | 0 | 5.25% | 0 | 0 |
| | 13 | >20 years | >10.6 to 12 years | | | | | 0 | 0 | 6.00% | 0 | 0 |
| | 14 | | >12 to 20 years | | | | | 0 | 0 | 8.00% | 0 | 0 |
| 15 | | >20 years | | | | | 0 | 0 | 12.50% | 0 | 0 | |
| TOTAL | | | | 0 | 0 | 9,593 | 9,955 | 9,593 | 9,955 | | 137 | 93 |
| OVERALL NET OPEN RISK-WEIGHTED POSITION | | | | | | | | | | | 44 | |

| Calculation | Vertical disallowance | Horizontal disallowance in | | | Horizontal disallowance between | | | Overall net open risk-weighted position | Total market risk capital charge for general market risk |
|---|-----------------------|----------------------------|------------|--------|---------------------------------|-------------|-------------|---|--|
| | | Zone 1 | Zone 2 | Zone 3 | Zones 1 & 2 | Zones 2 & 3 | Zones 1 & 3 | | |
| TOTAL MARKET RISK CAPITAL CHARGE FOR GENERAL MARKET RISK FOR INTEREST RATE EXPOSURES | 6 (55X10%) | 0 | 5 (15X30%) | 0 | 9 (23X40%) | 0 | 0 | 44 | 64 |

Note: For debt-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out a

Division B: STM Approach - Equity Exposures (Trading Book)

(HK\$'000)

| | Item | Nature of item | Positions | Stock or futures exchanges | | | | | Total | |
|--------------|------|--|--------------|----------------------------|------------------------------|----------|----------|----------|----------|---------------|
| | | | | Hong Kong | Outside Hong Kong (Note (1)) | | | | | |
| | | | | | US | | | | | |
| (9), (10) | 1. | Common stocks | Long | 750 | 11,000 | | | | | 11,750 |
| | | | Short | | | | | | | 0 |
| | 2. | Convertible securities | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| | 3. | Commitments to buy or sell equities and equity forward contracts | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| | 4. | Equity swap contracts (Note (2)) | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| (11) | 5. | Futures contracts relating to equity indices | Long | | | | | | | 0 |
| | | | Short | 500 | | | | | | 500 |
| | 6. | Futures contracts relating to individual equities | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| | 7. | Option contracts relating to equity indices (Note (3)) | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| | 8. | Option contracts relating to individual equities (Note (3)) | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| | 9. | Others | Long | | | | | | | 0 |
| | | | Short | | | | | | | 0 |
| TOTAL | | | Long | 750 | 11,000 | 0 | 0 | 0 | 0 | 11,750 |
| | | | Short | 500 | 0 | 0 | 0 | 0 | 0 | 500 |

Calculation

| | | | | | | | | |
|--|---|------------|--------------|----------|----------|----------|----------|--------------|
| (A) | Gross (long plus short) positions | 1,250 | 11,000 | 0 | 0 | 0 | 0 | 12,250 |
| | Market risk capital charge factor | 8% | 8% | 8% | 8% | 8% | 8% | |
| | Market risk capital charge for specific risk | 100 | 880 | 0 | 0 | 0 | 0 | 980 |
| (B) | Net long or short positions (in absolute value) | 250 | 11,000 | 0 | 0 | 0 | 0 | 11,250 |
| | Market risk capital charge factor | 8% | 8% | 8% | 8% | 8% | 8% | |
| | Market risk capital charge for general market risk | 20 | 880 | 0 | 0 | 0 | 0 | 900 |
| TOTAL MARKET RISK CAPITAL CHARGE FOR EQUITY EXPOSURES | | 120 | 1,760 | 0 | 0 | 0 | 0 | 1,880 |

- Note: (1) The reporting institution should report its equity exposures on an exchange-by-exchange basis (i.e. separate column for each stock or futures exchange) and use separate reporting form(s) if the columns of this form are not enough.
- (2) Where an equity swap contract involves a leg requiring the receipt or payment of fixed or floating rate interest, that leg should be regarded as an interest rate exposure and reported in Division A.2.
- (3) For equity-related option contracts, the delta-weighted positions should be reported above or, if the reporting institution engages only in the purchase of option contracts as defined in the completion instructions, such option contracts can be carved out and reported in Division E.1.

Division E: STM Approach - Option Exposures

E.1 Simplified approach (For reporting institutions which purchase only option contracts as defined in the completion instructions.)

1(a) Long option contract with a related position in the underlying exposure of the option contract

Report the market risk capital charge for each option contract as well as the related position in the underlying exposure below.

Market risk capital charge = (Fair value of the underlying exposure of the option contract) x (Sum of the market risk capital charge factors for general market risk and specific risk for the underlying exposure) – (The amount by which the option contract is in-the-money)

(HK\$'000)

| Item | Nature of the underlying exposure | Market risk capital charge factor | | Long underlying exposure & long put option contract | Short underlying exposure & long call option contract | Total market risk capital charge |
|--|---|-----------------------------------|---------------------|---|---|----------------------------------|
| | | Specific risk | General market risk | | | |
| 1.1 | Debt instruments (Note (1)) | 0.00% | (Note(2)) | Note (3) | | 0 |
| | | 0.25% | (Note(2)) | Note (3) | | 0 |
| | | 1.00% | (Note(2)) | Note (3) | | 0 |
| | | 1.60% | (Note(2)) | Note (3) | | 0 |
| | | 8.00% | (Note(2)) | Note (3) | | 0 |
| | | 12.00% | (Note(2)) | Note (3) | | 0 |
| | | To be specified | (Note(2)) | Note (3) | | 0 |
| 1.2 | Interest rate, i.e. non-debt related (Note (1)) | 0.00% | | Note (3) | | 0 |
| (10) 1.3 | Equity (Note(1)) | 8.00% | | 8.00% | 45 | 45 |
| 1.4 | Foreign exchange | 0.00% | | 8.00% | | 0 |
| 1.5 | Commodity | 0.00% | | 15.00% | | 0 |
| TOTAL MARKET RISK CAPITAL CHARGE FOR OPTION EXPOSURES | | | | | | 45 |

Note: (1) Only trading book positions should be reported.

(2) The classes are same as those in Division A.1.

(3) The general market risk capital charge should be calculated as per the risk-weights according to the time bands set out in Division A.2.