

Chapter 5

Financial resources

5.14.1

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5.14 Counterparty risk requirement

Type of counterparty	Risk Weighting	Solvency Ratio	Risk Factor
(1) A counterparty which is, or the contract of which is, explicitly guaranteed by a category a body .	NIL	8%	NIL
(2) A counterparty which is, or the contract of which is, explicitly guaranteed by a category b body .	20%	8%	1.6%
(3) Any other counterparty	100%	8%	8%