

Chapter 5

Financial resources

5.14.1 R

5.14 Counterparty risk requirement

Type of counterparty		Risk Weighting	Solvency Ratio	Risk Factor
(1)	A counter-party which is, or the contract of which is, explicitly guaranteed by a category a body.	NIL	8%	NIL
(2)	A counter-party 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%