

## Chapter 5

# Financial resources

## 5.14 Counterparty risk requirement

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