

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2017

(Expressed in thousands of Hong Kong dollars unless otherwise stated)

Template CCR3: Counterparty default risk exposures (other than those to CCPs) by asset classes and by risk weights – for STC approach

Version for AIs using the STC approach (“STC version”)

	Exposure class	(a)	(b)	(c)	(ca)	(d)	(e)	(f)	(g)	(ga)	(h)	(i)
		0%	10%	20%	35%	50%	75%	100%	150%	250%	Others	Total default risk exposure after CRM
1	Sovereign exposures	-	-	-	-	-	-	-	-	-	-	-
2	PSE exposures	-	-	5,074	-	-	-	-	-	-	-	5,074
2a	Of which: domestic PSEs	-	-	5,074	-	-	-	-	-	-	-	5,074
2b	Of which: foreign PSEs	-	-	-	-	-	-	-	-	-	-	-
3	Multilateral development bank exposures	-	-	-	-	-	-	-	-	-	-	-
4	Bank exposures	-	-	1,046,954	-	1,223,887	-	487,763	-	-	-	2,758,604
5	Securities firm exposures	-	-	-	-	-	-	-	-	-	-	-
6	Corporate exposures	-	-	-	-	764	-	535,718	-	-	-	536,482
7	CIS exposures	-	-	-	-	-	-	-	-	-	-	-
8	Regulatory retail exposures	-	-	-	-	-	21,365	-	-	-	-	21,365
9	Residential mortgage loans	-	-	-	-	-	-	-	-	-	-	-
10	Other exposures which are not past due exposures	-	-	-	-	-	-	121	-	-	-	121
11	Significant exposures to commercial entities	-	-	-	-	-	-	-	-	-	-	-
12	Total	-	-	1,052,028	-	1,224,651	21,365	1,023,602	-	-	-	3,321,646