

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2017

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

Template CCR6: Credit-related derivatives contracts

	(a)	(b)
	Protection bought	Protection sold
Notional amounts		
Single-name credit default swaps	4,809,653	4,775,088
Index credit default swaps	-	-
Total return swaps	-	-
Credit-related options	-	-
Other credit-related derivative contracts	-	-
Total notional amounts	4,809,653	4,775,088
Fair values		
Positive fair value (asset)	61	2,800
Negative fair value (liability)	-	-