

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2017

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

Template CR4: Credit risk exposures and effects of recognized credit risk mitigation – for STC approach

Version for AIs using STC approach ("STC version")

		(a)	(b)	(c)	(d)	(e)	(f)
		Exposures pre-CCF and pre-CRM		Exposures post-CCF and post-CRM		RWA and RWA density	
	Exposure classes	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount	RWA	RWA density
1	Sovereign exposures	29,800,037	-	29,926,750	-	448,621	1.5%
2	PSE exposures	1,370,094	-	4,002,308	594	963,954	24.1%
2a	Of which: domestic PSEs	504,742	-	3,136,956	594	627,510	20.0%
2b	Of which: foreign PSEs	865,352	-	865,352	-	336,444	38.9%
3	Multilateral development bank exposures	195,040	-	195,040	-	-	0.0%
4	Bank exposures	53,847,989	59,922	53,938,277	59,922	24,418,979	45.2%
5	Securities firm exposures	1,061,818	377,133	-	-	-	0.0%
6	Corporate exposures	81,009,425	35,780,071	78,803,364	5,071,563	78,887,824	94.1%
7	CIS exposures	-	-	-	-	-	0.0%
8	Cash items	1,059,358	-	1,059,358	-	49,868	4.7%
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis	-	-	-	-	-	0.0%
10	Regulatory retail exposures	18,456,136	5,630,770	18,004,739	94,286	13,574,269	75.0%
11	Residential mortgage loans	71,553,921	-	69,551,766	-	27,655,742	39.8%
12	Other exposures which are not past due exposures	11,285,189	561,648	10,887,982	-	11,334,661	104.1%
13	Past due exposures	1,151,448	-	1,151,448	-	1,526,671	132.6%
14	Significant exposures to commercial entities	-	-	-	-	-	0.0%
15	Total	270,790,455	42,409,544	267,521,032	5,226,365	158,860,589	58.2%