

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2017

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

Template CR5: Credit risk exposures by asset classes and by risk weights – for STC approach

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

		(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(ha)	(i)	(j)
	Risk Weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	Others	Total credit risk exposures amount (post CCF and post CRM)
Exposure class												
1	Sovereign exposures	27,683,644	-	2,243,106	-	-	-	-	-	-	-	29,926,750
2	PSE exposures	192,465	-	3,137,550	-	672,887	-	-	-	-	-	4,002,902
2a	Of which: domestic PSEs	-	-	3,137,550	-	-	-	-	-	-	-	3,137,550
2b	Of which: foreign PSEs	192,465	-	-	-	672,887	-	-	-	-	-	865,352
3	Multilateral development bank exposures	195,040	-	-	-	-	-	-	-	-	-	195,040
4	Bank exposures	-	-	12,049,200	-	40,512,776	-	803,166	633,057	-	-	53,998,199
5	Securities firm exposures	-	-	-	-	-	-	-	-	-	-	-
6	Corporate exposures	-	-	759,351	-	8,350,395	-	74,765,181	-	-	-	83,874,927
7	CIS exposures	-	-	-	-	-	-	-	-	-	-	-
8	Cash items	1,009,081	-	511	-	-	-	49,766	-	-	-	1,059,358
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis	-	-	-	-	-	-	-	-	-	-	-
10	Regulatory retail exposures	-	-	-	-	-	18,099,025	-	-	-	-	18,099,025
11	Residential mortgage loans	-	-	-	62,987,852	228,659	3,358,365	2,976,890	-	-	-	69,551,766
12	Other exposures which are not past due exposures	-	-	-	-	-	-	10,590,196	-	297,786	-	10,887,982
13	Past due exposures	8,307	-	23,057	-	-	-	316,133	803,951	-	-	1,151,448
14	Significant exposures to commercial entities	-	-	-	-	-	-	-	-	-	-	-
15	Total	29,088,537	-	18,212,775	62,987,852	49,764,717	21,457,390	89,501,332	1,437,008	297,786	-	272,747,397