OCBC Wing Hang Bank Limited

Overview of RWA as at 30th June, 2017

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

		(a)	(b)	(c)
		RWA		Minimum capital requirements
	Items	30th June, 2017	31st March, 2017	30th June, 2017
1	Credit risk for non-securitization exposures	158,116,124	149,154,335	12,649,290
2	Of which STC approach	158,116,124	91,823,270	12,649,290
2a	Of which BSC approach	0	57,331,065	0
3	Of which IRB approach	0	0	0
4	Counterparty credit risk	2,437,454	1,842,844	194,996
5	Of which SA-CCR	0	0	0
5a	Of which CEM	2,437,454	1,842,844	194,996
6	Of which IMM(CCR) approach	0	0	0
7	Equity positions in banking book under the market-based approach	0	0	0
8	CIS exposures - LTA	0	0	0
9	CIS exposures - MBA	0	0	0
10	CIS exposures - FBA	0	0	0
11	Settlement risk	0	0	0
12	Securitization exposures in banking book	0	0	0
13	Of which IRB(S) approach - ratings-based method	0	0	0
14	Of which IRB(S) approach - supervisory formula method	0	0	0
15	Of which STC(S) approach	0	0	0
16	Market risk	11,819,788	11,959,713	945,583
17	Of which STM approach	11,819,788	11,959,713	945,583
18	Of which IMM approach	0	0	0
19	Operational risk	10,334,538	10,394,788	826,763
20	Of which BIA approach	10,334,538	10,394,788	826,763
21	Of which STO approach	0	0	0
21a	Of which ASA approach	0	0	0
22	Of which AMA approach	N/A	N/A	N/A
23	Amounts below the thresholds for deduction (subject to 250% RW)	744,465	768,198	59,557
24	Capital floor adjustment	0	0	0
24a	Deduction to RWA	1,918,606	1,808,251	153,488
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	86,839	176,279	6,947
24c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	1,831,767	1,631,972	146,541
25	Total	181,533,763	172,311,627	14,522,701

N/A: Not applicable in the case of Hong Kong

Note: For the calculation of the risk-weighted assets for credit risk, the Group has adopted the "standardised (credit risk) approach" as of 30th June, 2017 whereas the Bank had adopted the "standardised (credit risk) approach" while OCBC Wing Hang Bank (China) Limited and Banco OCBC Weng Hang, S.A. have adopted "basic (credit risk) approach" as of 31st March, 2017.