OCBC Wing Hang Bank Limited

Overview of RWA as at 31st December, 2017

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

		(a)	(b)	(c)
		RWA		Minimum capital requirements
	Items	31st December, 2017	30th September, 2017	31st December, 2017
1	Credit risk for non-securitization exposures	179,696,911	173,563,935	14,375,753
2	Of which STC approach	179,696,911	173,563,935	14,375,753
2a	Of which BSC approach	0	0	0
3	Of which IRB approach	0	0	0
4	Counterparty credit risk	4,284,963	3,455,879	342,797
5	Of which SA-CCR	0	0	0
5a	Of which CEM	4,284,963	3,455,879	342,797
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	12,352,775	12,321,963	988,222
17	Of which STM approach	12,352,775	12,321,963	988,222
18	Of which IMM approach	0	0	0
19	Operational risk	10,247,325	10,268,600	819,786
20	Of which BIA approach	10,247,325	10,268,600	819,786
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)	734,460	744,465	58,757
24	Capital floor adjustment	0	0	0
24a	Deduction to RWA	1,943,379	1,831,767	155,470
24b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	0	0	0
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	1,943,379	1,831,767	155,470
25	Total	205,373,055	198,523,075	16,429,844

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

Note: Except for the increase in credit risk exposure which was due to the acquisition of National Australia Bank's Private Wealth business in Hong Kong during 4th quarter 2017. There were no material changes to the risk-weighted amounts during the quarterly reporting period.