OCBC Wing Hang Bank Limited

Other Disclosures as at 31st December, 2017

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

Template CCR1: Analysis of counterparty default risk exposures (other than those to CCPs) by approaches

		(a)	(b)	(c)	(d)	(e)	(f)
		Replacement cost (RC)	PFE	Effective EPE	Alpha (α) used for computing default risk exposure	Default risk exposure after CRM	RWA
1	SA-CCR (for derivative contracts)	2,996,737	2,843,259		-	5,551,966	3,153,457
1a	CEM	2,996,737	2,843,259		-	5,551,966	3,153,457
2	IMM (CCR) approach			-	-	-	-
3	Simple Approach (for SFTs)					-	-
4	Comprehensive Approach (for SFTs)					426,470	102,598
5	VaR (for SFTs)					-	-
6	**Total**	2,996,737	2,843,259	-	-	5,978,436	3,256,055