

# OCBC Wing Hang Bank Limited

## Other Disclosures as at 31st December, 2017

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

### Template CCR8: Exposures to CCPs

|           |                                                                                                       | (a)                | (b)    |
|-----------|-------------------------------------------------------------------------------------------------------|--------------------|--------|
|           |                                                                                                       | Exposure after CRM | RWA    |
| <b>1</b>  | <b>Exposures of the AI as clearing member or client to qualifying CCPs (total)</b>                    |                    | 29,570 |
| 2         | Default risk exposures to qualifying CCPs (excluding items disclosed in rows 7 to 10), of which:      | 501,026            | 10,021 |
| 3         | (i) OTC derivative transactions                                                                       | 501,026            | 10,021 |
| 4         | (ii) Exchange-traded derivative contracts                                                             | -                  | -      |
| 5         | (iii) Securities financing transactions                                                               | -                  | -      |
| 6         | (iv) Netting sets subject to valid cross-product netting agreements                                   | -                  | -      |
| 7         | Segregated initial margin                                                                             | -                  |        |
| 8         | Unsegregated initial margin                                                                           | 43,049             | 861    |
| 9         | Funded default fund contributions                                                                     | 1,495              | 18,688 |
| 10        | Unfunded default fund contributions                                                                   | -                  | -      |
| <b>11</b> | <b>Exposures of the AI as clearing member or client to non-qualifying CCPs (total)</b>                |                    | -      |
| 12        | Default risk exposures to non-qualifying CCPs (excluding items disclosed in rows 17 to 20), of which: | -                  | -      |
| 13        | (i) OTC derivative transactions                                                                       | -                  | -      |
| 14        | (ii) Exchange-traded derivative contracts                                                             | -                  | -      |
| 15        | (iii) Securities financing transactions                                                               | -                  | -      |
| 16        | (iv) Netting sets subject to valid cross-product netting agreements                                   | -                  | -      |
| 17        | Segregated initial margin                                                                             | -                  |        |
| 18        | Unsegregated initial margin                                                                           | -                  | -      |
| 19        | Funded default fund contributions                                                                     | -                  | -      |
| 20        | Unfunded default fund contributions                                                                   | -                  | -      |