

OCBC Wing Hang Bank Limited

Other Disclosures as at 31st December, 2017

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

Template CR4: Credit risk exposures and effects of recognized credit risk mitigation – for STC approach

Version for AIs using STC approach ("STC version")

	Exposure classes	(a)	(b)	(c)	(d)	(e)	(f)
		Exposures pre-CCF and pre-CRM		Exposures post-CCF and post-CRM		RWA and RWA density	
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount	RWA	RWA density
1	Sovereign exposures	27,363,561	-	27,544,648	-	218,210	0.8%
2	PSE exposures	67,029	-	2,601,684	912	520,519	20.0%
2a	Of which: domestic PSEs	4,314	-	2,601,684	912	520,519	20.0%
2b	Of which: foreign PSEs	62,715	-	-	-	-	0.0%
3	Multilateral development bank exposures	-	-	-	-	-	0.0%
4	Bank exposures	72,103,804	-	72,266,781	-	37,561,741	52.0%
5	Securities firm exposures	2,812,976	207,318	500,127	-	250,064	50.0%
6	Corporate exposures	85,622,856	38,717,580	83,579,634	5,817,763	84,093,407	94.1%
7	CIS exposures	-	-	-	-	-	0.0%
8	Cash items	1,252,535	-	1,252,535	-	45,158	3.6%
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis	-	-	-	-	-	0.0%
10	Regulatory retail exposures	18,689,277	5,323,069	18,157,794	28,868	13,639,997	75.0%
11	Residential mortgage loans	80,701,167	-	78,706,054	-	31,519,210	40.0%
12	Other exposures which are not past due exposures	11,749,749	385,688	11,501,545	-	11,942,221	103.8%
13	Past due exposures	625,269	-	625,269	-	640,844	102.5%
14	Significant exposures to commercial entities	-	-	-	-	-	0.0%
15	Total	300,988,223	44,633,655	296,736,071	5,847,543	180,431,371	59.6%