

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2018

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

Template CCR2: CVA capital charge

		(a)	(b)
		EAD post CRM	RWA
	Netting sets for which CVA capital charge is calculated by the advanced CVA method	-	-
1	(i) VaR (after application of multiplication factor if applicable)		-
2	(ii) Stressed VaR (after application of multiplication factor if applicable)		-
3	Netting sets for which CVA capital charge is calculated by the standardized CVA method	4,926,654	934,338
4	Total	4,926,654	934,338