

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2018

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

Template CCR8: Exposures to CCPs

		(a)	(b)
		Exposure after CRM	RWA
1	Exposures of the AI as clearing member or client to qualifying CCPs (total)		53,305
2	Default risk exposures to qualifying CCPs (excluding items disclosed in rows 7 to 10), of which:	821,650	16,433
3	(i) OTC derivative transactions	821,650	16,433
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	22,951	459
9	Funded default fund contributions	2,913	36,413
10	Unfunded default fund contributions	-	-
11	Exposures of the AI as clearing member or client to non-qualifying CCPs (total)		-
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	-	-