

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2018

(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	25,766,866	-	26,104,829	-	120,334	0.5%
2	PSE exposures	73,386	-	2,847,602	1,461	569,812	20.0%
2a	Of which: domestic PSEs	43,562	-	2,847,602	1,461	569,812	20.0%
2b	Of which: foreign PSEs	29,824	-	-	-	-	0.0%
3	Multilateral development bank exposures	-	-	-	-	-	0.0%
4	Bank exposures	68,368,547	801,885	69,602,696	801,885	37,009,266	52.6%
5	Securities firm exposures	2,453,444	61,838	266,012	-	133,006	50.0%
6	Corporate exposures	93,865,001	38,598,973	90,947,920	6,774,352	91,563,151	93.7%
7	CIS exposures	-	-	-	-	-	0.0%
8	Cash items	1,032,451	-	1,032,451	-	48,084	4.7%
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	19,260,011	8,064,933	18,520,656	41,792	13,921,836	75.0%
11	Residential mortgage loans	84,596,296	-	82,599,415	-	33,051,792	40.0%
12	Other exposures which are not past due exposures	11,440,125	345,985	11,285,708	-	11,285,708	100.0%
13	Past due exposures	554,699	-	554,699	-	543,079	97.9%
14	Significant exposures to commercial entities	-	-	-	-	-	0.0%
15	Total	307,410,826	47,873,614	303,761,988	7,619,490	188,246,068	60.5%