

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2018

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

Template CR5: Credit risk exposures by asset classes and by risk weights – for STC approach

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

		(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(ha)	(i)	(j)
	Risk Weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	Others	Total credit risk exposures amount (post CCF and post CRM)
Exposure class												
1	Sovereign exposures	25,538,338	-	543,040	-	23,451	-	-	-	-	-	26,104,829
2	PSE exposures	-	-	2,849,063	-	-	-	-	-	-	-	2,849,063
2a	Of which: domestic PSEs	-	-	2,849,063	-	-	-	-	-	-	-	2,849,063
2b	Of which: foreign PSEs	-	-	-	-	-	-	-	-	-	-	-
3	Multilateral development bank exposures	-	-	-	-	-	-	-	-	-	-	-
4	Bank exposures	-	-	8,289,044	-	53,528,161	-	8,587,376	-	-	-	70,404,581
5	Securities firm exposures	-	-	-	-	266,012	-	-	-	-	-	266,012
6	Corporate exposures	-	-	745,061	-	11,126,144	-	85,851,067	-	-	-	97,722,272
7	CIS exposures	-	-	-	-	-	-	-	-	-	-	-
8	Cash items	983,590	-	971	-	-	-	47,890	-	-	-	1,032,451
9	Exposures in respect of failed delivery on transactions entered into on a basis other than a delivery-versus-payment basis	-	-	-	-	-	-	-	-	-	-	-
10	Regulatory retail exposures	-	-	-	-	-	18,562,448	-	-	-	-	18,562,448
11	Residential mortgage loans	-	-	-	74,252,233	189,095	3,789,300	3,965,787	-	-	403,000	82,599,415
12	Other exposures which are not past due exposures	-	-	-	-	-	-	11,285,708	-	-	-	11,285,708
13	Past due exposures	5,751	-	28,394	-	-	-	486,862	33,692	-	-	554,699
14	Significant exposures to commercial entities	-	-	-	-	-	-	-	-	-	-	-
15	Total	26,527,679	-	12,455,573	74,252,233	65,132,863	22,351,748	110,224,690	33,692	-	403,000	311,381,478