

OCBC Wing Hang Bank Limited

Other Disclosures as at 30th June, 2018

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

Template MR1: Market risk under STM approach

		(a)
		RWA
	Outright product exposures	
1	Interest rate exposures (general and specific risk)	5,091,687
2	Equity exposures (general and specific risk)	1,550
3	Foreign exchange (including gold) exposures	10,759,288
4	Commodity exposures	-
	Option exposures	
5	Simplified approach	3,750
6	Delta-plus approach	-
7	Other approach	-
8	Securitization exposures	-
9	Total	15,856,275