

OCBC Wing Hang Bank Limited

Template OV1: Overview of RWA as at 30th June, 2018

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

Items		(a)	(b)	(c)
		RWA		Minimum capital requirements
		30th June, 2018	31st March, 2018	30th June, 2018
1	Credit risk for non-securitization exposures	188,246,068	186,218,120	15,059,685
2	Of which STC approach	188,246,068	186,218,120	15,059,685
2a	Of which BSC approach	0	0	0
3	Of which foundation IRB approach	0	0	0
4	Of which supervisory slotting criteria approach	0	0	0
5	Of which advanced IRB approach	0	0	0
6	Counterparty default risk and default fund contributions	3,060,069	4,291,427	244,806
7	Of which SA-CCR	0	0	0
7a	Of which CEM	2,725,145	4,291,427	218,012
8	Of which IMM(CCR) approach	0	0	0
9	Of which others	334,924	0	26,794
10	CVA risk	934,338	1,215,363	74,747
11	Equity positions in banking book under the simple risk-weight method and internal models method	0	0	0
12	Collective investment scheme ("CIS") exposures - LTA	0	0	0
13	CIS exposures - MBA	0	0	0
14	CIS exposures - FBA	0	0	0
14a	CIS exposures - combination of approaches	0	0	0
15	Settlement risk	0	0	0
16	Securitization exposures in banking book	0	0	0
17	Of which SEC-IRBA	0	0	0
18	Of which SEC-ERBA	0	0	0
19	Of which SEC-SA	0	0	0
19a	Of which SEC-FBA	0	0	0
20	Market risk	15,856,275	14,150,150	1,268,502
21	Of which STM approach	15,856,275	14,150,150	1,268,502
22	Of which IMM approach	0	0	0
23	Capital charge for switch between exposures in trading book and banking book (not applicable before the revised market risk framework takes effect)	0	0	0
24	Operational risk	10,361,300	10,276,138	828,904
25	Amounts below the thresholds for deduction (subject to 250% RW)	736,748	734,460	58,940
26	Capital floor adjustment	0	0	0
26a	Deduction to RWA	2,119,568	1,943,379	169,565
26b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	38,647	0	3,092
26c	Of which portion of cumulative fair value gains arising from the revaluation of land and buildings which is not included in Tier 2 Capital	2,080,921	1,943,379	166,474
27	Total	217,075,230	214,942,279	17,366,018

N/A: Not applicable in the case of Hong Kong

Note: There were no material changes to the risk-weighted amounts during the quarterly reporting period. The changes were due to normal business activities.