

CHINA CONSTRUCTION BANK (ASIA) CORPORATION LIMITED

Countercyclical Capital Buffer (CCyB) Ratio Standard Disclosure Template

Geographical breakdown of risk-weighted amounts (RWA) in relation to private sector credit exposures as at 31 December 2016

(Expressed in millions of Hong Kong dollars)

		a	b	c	d
	Jurisdiction (J)	Applicable JCCyB ratio in effect	Total RWA used in computation of CCyB ratio of AI	CCyB ratio of AI	CCyB amount of AI
1	Hong Kong	0.625%	151,044		
2	Mainland China	0.00%	28,795		
3	Australia	0.00%	54		
4	Bermuda	0.00%	256		
5	Canada	0.00%	12		
6	Cayman Islands	0.00%	591		
7	Chinese Taipei	0.00%	54		
8	France	0.00%	2,004		
9	Hungary	0.00%	3		
10	Ireland	0.00%	1,784		
11	Luxembourg	0.00%	504		
12	Macau SAR	0.00%	157		
13	Malaysia	0.00%	18		
14	New Zealand	0.00%	1		
15	Philippines	0.00%	6		
16	Singapore	0.00%	10		
17	South Korea	0.00%	1		
18	United Kingdom	0.00%	260		
19	United States	0.00%	2		
20	West Indies UK	0.00%	1,276		
	Total		186,832	0.505%	944

Notes:

1. The geographical allocation of private sector credit exposure is determined with reference to the principle set out in the HKMA Return of International Banking Statistics, on the "Ultimate Risk" basis.

2. The Basel III CCyB, which is built up during periods of excessive credit growth to absorb future losses, was phased-in on 1 January 2016 in Hong Kong. During the year ended 31 December 2016, the applicable JCCyB ratios remained unchanged and the exposure amounts increased in line with business growth.