

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 2017

(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	1.250%	173,996		
2	Mainland China	0.00%	40,017		
3	Australia	0.00%	52		
4	Bermuda	0.00%	324		
5	Canada	0.00%	10		
6	Cayman Islands	0.00%	2,756		
7	Chinese Taipei	0.00%	70		
8	France	0.00%	2,314		
9	Germany	0.00%	563		
10	Hungary	0.00%	3		
11	Indonesia	0.00%	1,466		
12	Ireland	0.00%	1,428		
13	Italy	0.00%	2,116		
14	Japan	0.00%	1		
15	Luxembourg	0.00%	1,441		
16	Macau SAR	0.00%	331		
17	Malaysia	0.00%	15		
18	New Zealand	0.00%	3		
19	Philippines	0.00%	248		
20	Seychelles	0.00%	14		
21	Singapore	0.00%	8		
22	South Korea	0.00%	1		
23	United Kingdom	0.00%	300		
24	United States	0.00%	27		
25	West Indies UK	0.00%	3,978		
	Total		231,482	0.940%	2,175

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 applicable JCCyB ratio in force in Hong Kong increased from 0.625% to 1.25% since 1 January 2017. The private sector credit exposures increased comparing with last year-end, mainly driven by the loan growth.