

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 30 June 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%	126,296		
2	Mainland China	0.00%	30,544		
3	Australia	0.00%	52		
4	Bermuda	0.00%	244		
5	Canada	0.00%	7		
6	Cayman Islands	0.00%	669		
7	Chinese Taipei	0.00%	60		
8	Hungary	0.00%	3		
9	Ireland	0.00%	1,839		
10	Macau SAR	0.00%	96		
11	Malaysia	0.00%	16		
12	Philippines	0.00%	1		
13	Singapore	0.00%	9		
14	South Korea	0.00%	1		
15	United Kingdom	0.00%	11		
16	United States	0.00%	2		
17	West Indies UK	0.00%	1,459		
	Total		161,308	0.489%	789

Notes:

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

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 period ended 30 June 2016, there were no material changes in the exposure amounts and the applicable JCCyB ratios remained constant.