

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 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%	157,228		
2	Mainland China	0.00%	31,641		
3	Australia	0.00%	53		
4	Bermuda	0.00%	258		
5	Canada	0.00%	10		
6	Cayman Islands	0.00%	2,509		
7	Chinese Taipei	0.00%	43		
8	France	0.00%	2,189		
9	Germany	0.00%	2,318		
10	Hungary	0.00%	3		
11	Ireland	0.00%	981		
12	Japan	0.00%	2		
13	Luxembourg	0.00%	455		
14	Macau SAR	0.00%	135		
15	Malaysia	0.00%	16		
16	New Zealand	0.00%	3		
17	Philippines	0.00%	382		
18	Seychelles	0.00%	14		
19	Singapore	0.00%	9		
20	South Korea	0.00%	1		
21	Thailand	0.00%	1		
22	United Kingdom	0.00%	283		
23	United States	0.00%	22		
24	West Indies UK	0.00%	3,581		
	Total		202,137	0.972%	1,965

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 Bank's CCyB ratio as at 30 June 2017 was 0.972% as the majority of its private sector credit exposures are attributed to Hong Kong which applicable JCCyB has been updated to 1.25% effective 1 January 2017.