

## 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

|    |   | а                      | b                                | С                | d                 |
|----|---|------------------------|----------------------------------|------------------|-------------------|
|    | Jurisdiction (J)  | Applicable JCCyB ratio | Total RWA used in computation of | CCyB ratio of AI | CCyB amount of Al |
|    |   | in effect              | CCyB ratio of AI                 |                  |                   |
| 1  | Hong Kong SAR   | 1.250%                 | 43,217,477                       |                  |                   |
| 2  | Mainland China  | 0%                     | 5,596,787                        |                  |                   |
| 3  | Australia (includes Christmas Islands,<br>Cocos Islands, Norfolk Islands, Heard<br>and McDonald Islands, Territory of<br>Ashmore and Cartier Islands and<br>Territory of Coral Sea Islands) | 0%                     | 2,386                            |                  |                   |
| 4  | Bahrain   | 0%                     | 6,531                            |                  |                   |
| 5  | Canada  | 0%                     | 1,794                            |                  |                   |
| 6  | Chinese Taipei  | 0%                     | 224,190                          |                  |                   |
| 7  | India   | 0%                     | 1,309                            |                  |                   |
| 8  | Macau SAR   | 0%                     | 183,033                          |                  |                   |
| 9  | Malaysia (includes Labuan International Financial Offshore Centre)  | 0%                     | 188,515                          |                  |                   |
| 10 | New Zealand (includes Cook Islands,<br>Minor Islands, Niue, Ross Dependency<br>and Tokelau)   | 0%                     | 1,847                            |                  |                   |
| 11 | Singapore   | 0%                     | 476,720                          |                  |                   |
| 12 | United Kingdom (excludes Guernsey, Isle of Man and Jersey)  | 0%                     | 10,130                           |                  |                   |
| 13 | United States (includes American<br>Samoa, Guam, Midway Islands,<br>Northern Mariana Islands, Puerto Rico,<br>US Virgin Islands and Wake Islands)   | 0%                     | 101,786                          |                  |                   |
|    | Total   |                        | 50,012,505                       | 1.080%           | 540,218           |