

China CITIC Bank International Limited

Countercyclical Capital Buffer (CCyB) Ratio

At 31 Dec 2016

Geographical breakdown of risk-weighted amounts in relation to private sector credit exposures

	Jurisdiction (J)	a	b	c	d
		Applicable JCCyB ratio in effect	Total RWA used in computation of CCyB ratio	CCyB ratio	CCyB amount
		(%)	(Amount) in HKD'000		
1	Chinese Taipei	0.0000%	51,736		
2	United Arab Emirates	0.0000%	529,053		
3	Albania	0.0000%	16,422		
4	Australia	0.0000%	546,072		
5	Austria	0.0000%	59,558		
6	Barbados	0.0000%	59,953		
7	Belgium	0.0000%	482		
8	Bermuda	0.0000%	376,667		
9	Brazil	0.0000%	13,305		
10	Cambodia	0.0000%	15,934		
11	Canada	0.0000%	80,528		
12	Cayman Islands	0.0000%	3,042,609		
13	China	0.0000%	47,620,353		
14	Côte d'Ivoire	0.0000%	62,046		
15	Ecuador	0.0000%	17,422		
16	France	0.0000%	8,659		
17	Gambia	0.0000%	14,395		
18	Georgia	0.0000%	43,559		
19	Germany	0.0000%	59,976		
20	Guinea-Bissau	0.0000%	53,885		
21	Hong Kong SAR	0.6250%	83,501,502		
22	Indonesia	0.0000%	547,250		
23	Ireland	0.0000%	154,015		
24	Italy	0.0000%	53,673		
25	Japan	0.0000%	186,687		
26	Kazakhstan	0.0000%	17,422		
27	Macau SAR	0.0000%	1,282,579		
28	Malaysia	0.0000%	239,482		
29	Netherlands	0.0000%	156,374		
30	New Zealand	0.0000%	446		
31	Nigeria	0.0000%	16,422		
32	Norway	1.5000%	1,258		
33	Peru	0.0000%	16,499		
34	Philippines	0.0000%	119		
35	Russia	0.0000%	16,422		
36	Singapore	0.0000%	6,156,033		
37	South Korea	0.0000%	574,578		
38	Spain	0.0000%	1		
39	Sweden	1.5000%	3,704		
40	Switzerland	0.0000%	8,964		
41	Thailand	0.0000%	13		
42	United Kingdom	0.0000%	597,896		
43	United States	0.0000%	6,011,031		
44	Vanuatu	0.0000%	10,926		
45	West Indies UK	0.0000%	4,027,939		
	Total		156,253,849	0.3340%	521,959