

Bank of Shanghai (Hong Kong) Limited
Countercyclical Capital Buffer ("CCyB") Ratio Disclosures as at 30 June 2016
(Expressed in thousands of Hong Kong dollars)

Geographical breakdown of risk-weighted amounts ("RWA") in relation to private sector credit exposures as at 30 June 2016

	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 SAR	0.625%	3,721,512		
2 China	0.000%	4,608,457		
3 Singapore	0.000%	67,538		
4 United Kingdom	0.000%	84		
5 West Indices UK	0.000%	28,234		
Total		8,425,825	0.276%	23,259

Notes:

1 As set out in section 30(3) of the Banking (Capital) Rules, the geographical allocation of private sector credit exposures is determined based on the jurisdiction of where the exposures are booked.

2 The Basel III CCyB, which is built up during periods of excess credit growth to protect against future losses, was phased-in on 1 January 2016 in Hong Kong. During the period ended 30 June 2016, there are no material changes in the exposure amounts and the applicable JCCyB ratios remain constant.