

**Bank of Shanghai (Hong Kong) Limited**  
**Countercyclical Capital Buffer ("CCyB") Ratio Disclosures as at 31 December 2016**  
(Expressed in thousands of Hong Kong dollars)

Geographical breakdown of risk-weighted amounts ("RWA") in relation to private sector credit exposures as at 31 December 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%                           | 3,481,542   |                  |                   |
| 2 China   | 0.000%                           | 4,781,175   |                  |                   |
| 3 Chinese Taipei                                | 0.000%                           | 224,414   |                  |                   |
| 4 Germany (including the European Central Bank) | 0.000%                           | 9,878   |                  |                   |
| 5 Singapore                                     | 0.000%                           | 120,341   |                  |                   |
| 6 United Kingdom                                | 0.000%                           | 32  |                  |                   |
| <b>Total</b>                                    |                                  | <b>8,617,382</b>                                  | <b>0.253%</b>    | <b>21,760</b>     |

Notes:

- 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.
- 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 year ended 31 December 2016, there are no material changes in the exposure amounts and the applicable JCCyB ratios remain constant.