

Countercyclical Capital Buffer Ratio

These disclosures are prepared under
the Banking (Disclosure) Rules

31 December 2016

Dah Sing Bank, Limited

Regulatory Disclosures - Countercyclical Capital Buffer Ratio

The following table set out the consolidated Countercyclical Capital Buffer Ratio of Dah Sing Bank, Limited and the geographical breakdown of risk-weighted amounts in relation to private sector credit exposures:-

As at 31 December 2016

HK\$ millions

	Jurisdiction	Applicable JCCyB ratio in effect	Total RWA used in computation of CCyB ratio	CCyB ratio	CCyB amount
1	Hong Kong SAR	0.625%	75,016		
2	China	0%	8,039		
3	Australia	0%	7		
4	Belgium	0%	1		
5	Bermuda	0%	310		
6	Canada	0%	5		
7	Cayman Islands	0%	367		
8	Chinese Taipei	0%	552		
9	Indonesia	0%	3		
10	Israel	0%	2		
11	Japan	0%	646		
12	Macau SAR	0%	10,163		
13	Malaysia	0%	48		
14	Mexico	0%	31		
15	New Zealand	0%	15		
16	Saudi Arabia	0%	83		
17	Singapore	0%	824		
18	South Korea	0%	433		
19	Switzerland	0%	497		
20	United Kingdom	0%	923		
21	United States	0%	2,791		
22	West Indies UK	0%	776		
	Total		101,532	0.462%	469

Abbreviations:

CCyB: Countercyclical capital buffer

JCCyB: Jurisdiction countercyclical capital buffer

RWA: Risk-weighted amount