

# Countercyclical Capital Buffer Ratio

These disclosures are prepared under  
the Banking (Disclosure) Rules

30 June 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 30 June 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%                           | 75,605                                      |            |             |
| 2  | China                | 0%                               | 7,263                                       |            |             |
| 3  | Australia            | 0%                               | 7   |            |             |
| 4  | Belgium              | 0%                               | 1   |            |             |
| 5  | Bermuda              | 0%                               | 310   |            |             |
| 6  | Canada               | 0%                               | 6   |            |             |
| 7  | Cayman Islands       | 0%                               | 418   |            |             |
| 8  | Chinese Taipei       | 0%                               | 355   |            |             |
| 9  | France               | 0%                               | 3   |            |             |
| 10 | Indonesia            | 0%                               | 4   |            |             |
| 11 | Israel               | 0%                               | 2   |            |             |
| 12 | Japan                | 0%                               | 559   |            |             |
| 13 | Macau SAR            | 0%                               | 10,063                                      |            |             |
| 14 | Malaysia             | 0%                               | 52  |            |             |
| 15 | Netherlands          | 0%                               | 1   |            |             |
| 16 | New Zealand          | 0%                               | 14  |            |             |
| 17 | Qatar                | 0%                               | 20  |            |             |
| 18 | Russia               | 0%                               | 101   |            |             |
| 19 | Saudi Arabia         | 0%                               | 82  |            |             |
| 20 | Singapore            | 0%                               | 704   |            |             |
| 21 | South Korea          | 0%                               | 435   |            |             |
| 22 | Switzerland          | 0%                               | 226   |            |             |
| 23 | United Arab Emirates | 0%                               | 40  |            |             |
| 24 | United Kingdom       | 0%                               | 530   |            |             |
| 25 | United States        | 0%                               | 2,653                                       |            |             |
|    | Total                |                                  | 99,454                                      | 0.475%     | 473         |

Abbreviations:

CCyB: Countercyclical capital buffer

JCCyB: Jurisdiction countercyclical capital buffer

RWA: Risk-weighted amount