

Countercyclical capital buffer (“CCyB”) ratio Standard Disclosure Templates

ORIX Asia Limited (“OAL”) uses the standard disclosure templates to disclose the information required under section 24B and section 45B respectively of the Banking (Disclosure) Rules (“BDR”) for making interim and annual financial disclosures relating to a balance sheet date on or after 31 March 2016.

CCyB Disclosure Template: to disclose the Company’s CCyB ratio; the geographic breakdown of the sum of the Company’s risk-weighted amounts in relation to each jurisdiction in which the Company has private sector credit exposures that are relevant to the calculation of the CCyB ratio and the applicable Jurisdiction CCyB (“JCCyB”) ratio corresponding to each jurisdiction that is used for calculating the Company CCyB ratio.

Methodology: The Company uses the geographical allocation of its private sector credit exposures, including information on the extent to which the exposures are allocated to jurisdictions on the “ultimate risk” basis. The Company analyses the exposures on which the ultimate risk lies, and is derived according to the location of the counterparties after taking into account any transfer of risk. The transfer of risk from one jurisdiction to another is recognised if the exposures against a counterparty are guaranteed by another party in a different jurisdiction or if the exposures are on an overseas branch of a bank whose head office is located in a different jurisdiction.

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

	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
		(%)	(Amount) HK\$ Thousand		
1	Hong Kong SAR	0.6250%	5,175,085		
2	China	0.0000%	161,662		
3	Curacao	0.0000%	152		
4	Japan	0.0000%	4,108		
5	Macau SAR	0.0000%	-		
6	New Zealand	0.0000%	472		
7	Samoa	0.0000%	4,270		
8	Singapore	0.0000%	542		
9	West Indies UK	0.0000%	8,199		
	Total		5,354,490	0.6041%	32,344