



Citibank (Hong Kong) Limited

Countercyclical Capital Buffer Ratio Disclosures

2017 Interim

Countercyclical Capital Buffer (CCyB) Ratio Standard Disclosure Template

Geographical breakdown of risk-weighted amounts (RWA) in relation to private sector credit exposures as of June 30, 2017
(in thousands of Hong Kong dollar)

	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	1.250%	33,481,269		
2 China	0.000%	516,256		
3 Australia	0.000%	44,300		
4 Austria	0.000%	37		
5 Bangladesh	0.000%	1,093		
6 Belgium	0.000%	12		
7 Brazil	0.000%	56		
8 Canada	0.000%	1,877		
9 Chile	0.000%	75		
10 Chinese Taipei	0.000%	51,232		
11 Denmark	0.000%	88		
12 Ecuador	0.000%	25		
13 Finland	0.000%	2		
14 France	0.000%	266		
15 Germany	0.000%	1,353		
16 Greece	0.000%	239		
17 Honduras	0.000%	5,411		
18 India	0.000%	1,293		
19 Indonesia	0.000%	5,882		
20 Ireland	0.000%	109		
21 Israel	0.000%	60		
22 Italy	0.000%	45		
23 Japan	0.000%	5,568		
24 Macau SAR	0.000%	27,922		
25 Malaysia	0.000%	4,076		
26 Mexico	0.000%	25		
27 Netherlands	0.000%	40		
28 New Zealand	0.000%	4,154		
29 Norway	1.500%	341		
30 Philippines	0.000%	14,923		
31 Romania	0.000%	6		
32 Singapore	0.000%	57,180		
33 South Africa	0.000%	19		
34 South Korea	0.000%	601		
35 Spain	0.000%	36		
36 Sweden	2.000%	261		
37 Switzerland	0.000%	590		
38 Thailand	0.000%	44,153		
39 United Arab Emirates	0.000%	135		
40 United Kingdom	0.000%	7,603		
41 United States	0.000%	16,635		
42 Venezuela	0.000%	121		
43 Vietnam	0.000%	621		
Total		34,295,990	1.220%	418,526