



Citibank (Hong Kong) Limited

Countercyclical Capital Buffer Ratio Disclosures

2017 Annual

Countercyclical Capital Buffer (CCyB) Ratio Standard Disclosure Template

Geographical breakdown of risk-weighted amounts (RWA) in relation to private sector credit exposures as of December 31, 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%	36,670,451		
2 China	0.000%	703,507		
3 Australia	0.000%	512,216		
4 Austria	0.000%	40		
5 Bangladesh	0.000%	1,035		
6 Belgium	0.000%	31		
7 Brazil	0.000%	12		
8 Cambodia	0.000%	6		
9 Canada	0.000%	2,114		
10 Chile	0.000%	10		
11 Chinese Taipei	0.000%	45,524		
12 Croatia	0.000%	2		
13 Denmark	0.000%	14		
14 Ecuador	0.000%	4		
15 France	0.000%	364		
16 Germany	0.000%	1,221		
17 Honduras	0.000%	5,205		
18 Hungary	0.000%	2		
19 India	0.000%	1,165		
20 Indonesia	0.000%	5,982		
21 Ireland	0.000%	541		
22 Israel	0.000%	66		
23 Italy	0.000%	22		
24 Japan	0.000%	6,383		
25 Macau SAR	0.000%	34,392		
26 Malaysia	0.000%	8,488		
27 Mexico	0.000%	19		
28 Myanmar	0.000%	12		
29 Netherlands	0.000%	50		
30 New Zealand	0.000%	3,992		
31 Norway	2.000%	268		
32 Philippines	0.000%	20,093		
33 Romania	0.000%	6		
34 Singapore	0.000%	64,247		
35 South Africa	0.000%	24		
36 South Korea	0.000%	663		
37 Spain	0.000%	19		
38 Sri Lanka	0.000%	2		
39 Sweden	2.000%	268		
40 Switzerland	0.000%	765		
41 Thailand	0.000%	49,599		
42 United Arab Emirates	0.000%	111		
43 United Kingdom	0.000%	8,501		
44 United States	0.000%	17,535		
45 Venezuela	0.000%	142		
46 Vietnam	0.000%	564		
Total		38,165,677	1.201%	458,391