

Citibank (Hong Kong) Limited

Leverage Ratio Disclosures

- Common Disclosure Template

- Summary Comparison Table

2015 Final

Leverage Ratio

The following tables set out the detailed composition of the Company's leverage ratio and provide reconciliation between the leverage exposure measure and the consolidated assets of the published financial statements using the Leverage Ratio Common Disclosures and Summary Comparison Table Templates respectively as specified by the HKMA.

a) The detailed composition of the Group's leverage ratio using the Leverage Ratio Common Disclosures Template is set out below.

On-balance sheet exposures 1 On-balance sheet items (excluding derivatives and SFTs, but including collateral) 149.012.01 2 Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts) (1,523,5 3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) 147.488,1 4 Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin) 105.8 5 Add-on amounts for PFE associated with all derivatives transactions 217,60 6 Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework 217,60 7 Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts) 8 8 Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts) 323,41 9 Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts) 323,41 11 Total derivative exposures (sum of lines 4 to 10) 323,41 21 Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions 13 13<		ltem	Leverage ratio framework HK\$ thousands	
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Leverage ratio		•	18,234,025	
	21		155,540,460	
		Leverage ratio Basel III leverage ratio	11.72%	

b) The reconciliation between the leverage exposure measure and the consolidated assets of the published financial statements using the Summary Comparison Table Template is set out below.

	Item	Leverage ratio framework HK\$ thousands
		As at December 31, 2015
1	Total consolidated assets as per published financial statements	147,780,855
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
4	Adjustments for derivative financial instruments	323,431
5	Adjustment for securities financing transactions (i.e. repos and similar secured lending)	-
6	Adjustment for off-balance sheet items (i.e. conversion to credit equivalent amounts of off- balance sheet exposures)	7,728,494
7	Other adjustments	(292,320)
8	Leverage ratio exposure	155,540,460