



Citibank (Hong Kong) Limited

Countercyclical Capital Buffer Ratio Disclosures

2016 Final

Countercyclical Capital Buffer (CCyB) Ratio Standard Disclosure Template

Geographical breakdown of risk-weighted amounts (RWA) in relation to private sector credit exposures as of Dec 31, 2016
(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	0.625%	35,380,827		
2 China	0.000%	416,938		
3 Australia	0.000%	64,033		
4 Austria	0.000%	21		
5 Bangladesh	0.000%	1,150		
6 Belgium	0.000%	14		
7 Brazil	0.000%	30		
8 Canada	0.000%	2,502		
9 Chile	0.000%	86		
10 Chinese Taipei	0.000%	49,716		
11 Croatia	0.000%	1		
12 Cyprus	0.000%	2		
13 Czech Republic	0.000%	28		
14 Denmark	0.000%	60		
15 Finland	0.000%	69		
16 France	0.000%	532		
17 Germany	0.000%	348		
18 Greece	0.000%	529		
19 Honduras	0.000%	5,619		
20 Hungary	0.000%	16		
21 India	0.000%	26		
22 Indonesia	0.000%	5,614		
23 Ireland	0.000%	160		
24 Israel	0.000%	128		
25 Italy	0.000%	9		
26 Japan	0.000%	6,019		
27 Kuwait	0.000%	27		
28 Macau SAR	0.000%	29,230		
29 Malaysia	0.000%	2,901		
30 Malta	0.000%	166		
31 Mexico	0.000%	49		
32 Netherlands	0.000%	41		
33 New Zealand	0.000%	3,119		
34 Norway	1.500%	83		
35 Philippines	0.000%	15,588		
36 Poland	0.000%	2		
37 Qatar	0.000%	1		
38 Romania	0.000%	13		
39 Singapore	0.000%	55,873		
40 South Africa	0.000%	70		
41 South Korea	0.000%	653		
42 Spain	0.000%	200		
43 Sri Lanka	0.000%	1		
44 Sweden	1.500%	323		
45 Switzerland	0.000%	630		
46 Thailand	0.000%	34,875		
47 United Arab Emirates	0.000%	168		
48 United Kingdom	0.000%	7,419		
49 United States	0.000%	18,019		
50 Venezuela	0.000%	209		
51 Vietnam	0.000%	561		
Total		36,104,698	0.612%	221,136