



Citibank (Hong Kong) Limited

Countercyclical Capital Buffer Ratio Disclosures

2016 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 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% | 34,182,262 | | |
| 2 China | 0.000% | 459,257 | | |
| 3 Australia | 0.000% | 64,421 | | |
| 4 Austria | 0.000% | 66 | | |
| 5 Belgium | 0.000% | 16 | | |
| 6 Brazil | 0.000% | 74 | | |
| 7 Canada | 0.000% | 3,857 | | |
| 8 Chile | 0.000% | 66 | | |
| 9 Chinese Taipei | 0.000% | 50,751 | | |
| 10 Cyprus | 0.000% | 38 | | |
| 11 Czech Republic | 0.000% | 178 | | |
| 12 Denmark | 0.000% | 22 | | |
| 13 Finland | 0.000% | 55 | | |
| 14 France | 0.000% | 467 | | |
| 15 Germany | 0.000% | 1,802 | | |
| 16 Greece | 0.000% | 838 | | |
| 17 Honduras | 0.000% | 5,825 | | |
| 18 Hungary | 0.000% | 1 | | |
| 19 India | 0.000% | 29 | | |
| 20 Indonesia | 0.000% | 7,206 | | |
| 21 Ireland | 0.000% | 103 | | |
| 22 Israel | 0.000% | 148 | | |
| 23 Italy | 0.000% | 582 | | |
| 24 Japan | 0.000% | 6,245 | | |
| 25 Kuwait | 0.000% | 184 | | |
| 26 Macau SAR | 0.000% | 28,520 | | |
| 27 Malaysia | 0.000% | 3,668 | | |
| 28 Malta | 0.000% | 68 | | |
| 29 Mexico | 0.000% | 16 | | |
| 30 Netherlands | 0.000% | 61 | | |
| 31 New Zealand | 0.000% | 4,743 | | |
| 32 Norway | 1.500% | 92 | | |
| 33 Philippines | 0.000% | 13,362 | | |
| 34 Poland | 0.000% | 3 | | |
| 35 Qatar | 0.000% | 183 | | |
| 36 Romania | 0.000% | 2 | | |
| 37 Singapore | 0.000% | 55,250 | | |
| 38 South Africa | 0.000% | 128 | | |
| 39 South Korea | 0.000% | 700 | | |
| 40 Spain | 0.000% | 186 | | |
| 41 Sweden | 1.500% | 47 | | |
| 42 Switzerland | 0.000% | 901 | | |
| 43 Thailand | 0.000% | 38,641 | | |
| 44 Turkey | 0.000% | 267 | | |
| 45 United Arab Emirates | 0.000% | 152 | | |
| 46 United Kingdom | 0.000% | 7,978 | | |
| 47 United States | 0.000% | 18,258 | | |
| 48 Venezuela | 0.000% | 432 | | |
| 49 Vietnam | 0.000% | 1,153 | | |
| Total | | 34,959,304 | 0.611% | 213,641 |