



Citicorp International Limited
Countercyclical Capital Buffer Ratio Disclosures

2016 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 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%	62,658		
2 China	0.000%	858		
3 Australia	0.000%	43		
4 Cayman Islands	0.000%	306		
5 Chinese Taipei	0.000%	109		
6 India	0.000%	609		
7 Luxembourg	0.000%	8		
8 Indonesia	0.000%	164		
9 Thailand	0.000%	16		
10 Philippines	0.000%	31		
11 Singapore	0.000%	296		
12 Mauritius	0.000%	380		
Total		65,478	0.59%	386