



Citicorp International 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%	5,001		
2 China	0.000%	3,302		
3 Australia	0.000%	39		
4 Cayman Islands	0.000%	1,383		
5 Chinese Taipei	0.000%	49		
6 India	0.000%	148		
7 Luxembourg	0.000%	8		
8 Malaysia	0.000%	68		
9 Netherlands	0.000%	228		
10 Philippines	0.000%	31		
11 Singapore	0.000%	49		
12 South Korea	0.000%	234,233		
13 United Kingdom	0.000%	73		
14 West Indies UK	0.000%	193		
Total		244,805	0.013%	31