



Citicorp International Limited

Leverage Ratio Disclosures

- Common Disclosure Template
- Summary Comparison Table

2016 Interim

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.

	Item	Leverage ratio framework HK\$ thousands
		As at June 30, 2016
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives and SFTs, but including collateral)	9,247,699
2	Less: Asset amounts deducted in determining Basel III Tier 1 capital (reported as negative amounts)	(25,138)
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	9,222,561
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net of eligible cash variation margin)	-
5	Add-on amounts for PFE associated with all derivatives transactions	-
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	-
7	Less: Deductions of receivables assets for cash variation margin provided in derivatives transactions (reported as negative amounts)	-
8	Less: Exempted CCP leg of client-cleared trade exposures (reported as negative amounts)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivatives (reported as negative amounts)	-
11	Total derivative exposures (sum of lines 4 to 10)	-
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	-
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets (reported as negative amounts)	-
14	CCR exposure for SFT assets	-
15	Agent transaction exposures	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	-
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	-
18	Less: Adjustments for conversion to credit equivalent amounts (reported as negative amounts)	-
19	Off-balance sheet items (sum of lines 17 and 18)	-
Capital and total exposures		
20	Tier 1 capital	6,716,653
21	Total exposures (sum of lines 3, 11, 16 and 19)	9,222,561
Leverage ratio		
22	Basel III leverage ratio	72.83%

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 June 30, 2016
1	Total consolidated assets as per published financial statements	9,247,699
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	-
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	Other adjustments	(25,138)
8	Leverage ratio exposure	9,222,561