



Citicorp International Limited
Countercyclical Capital Buffer Ratio Disclosures

2017 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 2017
(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	1.250%	7,359		
2 China	0.000%	4,501		
3 Australia	0.000%	576		
4 Cayman Islands	0.000%	1,500		
5 Chinese Taipei	0.000%	65		
6 India	0.000%	235		
7 Ireland	0.000%	39		
8 Indonesia	0.000%	166		
9 Japan	0.000%	127		
10 Malaysia	0.000%	105		
11 South Africa	0.000%	633		
12 South Korea	0.000%	171		
13 Thailand	0.000%	12		
14 United Kingdom	0.000%	300		
15 Singapore	0.000%	277		
16 West Indies UK	0.000%	29		
Total		16,095	0.57%	92