



Citicorp International Limited

Regulatory Capital Disclosures

- Capital Adequacy Ratios
- Leverage Ratio
- Overview of Risk-Weighted Assets

**For the Quarter ended
March 31, 2017**

This document contains Pillar 3 disclosure of the Citicorp International Limited (the "Company") relating to capital adequacy ratios, leverage ratio and risk-weighted assets ("RWA") by risk types. The following disclosures are prepared in accordance with the Banking (Disclosure) Rules and disclosure templates issued by the Hong Kong Monetary Authority ("HKMA").

1 Capital adequacy ratios

The capital adequacy ratios were calculated in accordance with the Banking (Capital) Rules issued by the HKMA.

In thousands of Hong Kong dollar	At Mar 31, 2017	At Dec 31, 2016
Capital		
Common Equity Tier 1 (CET1)	7,433,566	7,112,339
Tier 1	7,433,566	7,112,339
Total	7,433,566	7,112,339
Total RWA	6,940,350	6,836,298
Capital Adequacy Ratios		
Common Equity Tier 1 (CET1) capital ratio	107.11%	104.04%
Tier 1 capital ratio	107.11%	104.04%
Total capital ratio	107.11%	104.04%

2 Leverage ratio

In thousands of Hong Kong dollar	At Mar 31, 2017	At Dec 31, 2016
Capital and Total exposures		
Tier 1 capital	7,433,566	7,112,339
Total exposures	8,133,534	7,768,461
Leverage Ratio	91.39%	91.55%

The leverage ratio we complied in accordance with the Leverage Ratio Framework issued by the HKMA.

3 Overview of Risk-Weighted Assets

The following table sets out the RWA by risk types and the corresponding minimum capital requirements (i.e. 8% of RWA), as required by the HKMA.

In thousands of Hong Kong dollar		RWA		Minimum capital requirements
		As at Mar 31, 2017	As at December 31, 2016	As at Mar 31, 2017
1	Credit risk for non-securitization exposures	1,562,175	1,595,435	124,974
2	Of which STC approach	1,562,175	1,595,435	124,974
19	Operational risk	5,378,175	5,240,863	430,254
20	Of which BIA approach	5,378,175	5,240,863	430,254
25	Total	6,940,350	6,836,298	555,228

The Company has adopted the “standardized approach” and the “basic indicator approach” for the calculation of the risk-weighted assets for credit risk and operational risk respectively.