



Citibank, N.A. - Hong Kong Branch

Liquidity Information Disclosures

**For the Period ended
March 31, 2020**

CITIBANK, N.A. - HONG KONG BRANCH

LIQUIDITY INFORMATION DISCLOSURES

| | Quarter ended March 31, 2020 | Quarter ended December 31, 2019 |
|--|---------------------------------|------------------------------------|
| Liquidity ratio | | |
| Average Liquidity Maintenance Ratio for the period | 36.22% | 34.28% |
| Average Core Funding Ratio for the period | 236.65% | 237.21% |

The Banking (Liquidity) Rules ("BLR") signified the implementation of Liquidity Maintenance Ratio ('LMR') and Core Funding Ratio ("CFR") for category 2A institution under Basel III liquidity standards in Hong Kong. Quarterly average value of LMR and CFR reported are calculated based on the arithmetic mean of the average values of its LMR and CFR reported in its liquidity position return for each month during the quarter . The relevant disclosures pursuant to section 103 of the Banking (Disclosure) Rules can be found in our website <http://www.citibank.com.hk/cbnahk>.