



Citibank, N.A. - Hong Kong Branch

Liquidity Information Disclosures

**For the Period ended
September 30, 2018**

CITIBANK, N.A. - HONG KONG BRANCH

LIQUIDITY INFORMATION DISCLOSURES

	Quarter ended September 30, 2018	Quarter ended June 30, 2018
Liquidity ratio		
Average Liquidity Maintenance Ratio for the period	35.24%	34.10%
Average Core Funding Ratio for the period	267.45%	285.70%

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. The CFR was implemented in Hong Kong since January 1, 2018. 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>.