



Citibank (Hong Kong) Limited

Regulatory Disclosures

**For the Period ended
March 31, 2019**

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Template KM1: Key prudential ratios

The following table provides an overview of the key prudential ratios of Citibank (Hong Kong) Limited (the "Company").

In thousands of Hong Kong dollar		(a)	(b)	(c)	(d)	(e)
		At March 31, 2019	At December 31, 2018	At September 30, 2018	At June 30, 2018	At March 31, 2018
Regulatory Capital						
1	Common Equity Tier 1 (CET1)	22,997,769	22,081,496	21,935,593	21,881,327	21,193,805
2	Tier 1	22,997,769	22,081,496	21,935,593	21,881,327	21,193,805
3	Total capital	23,808,085	22,890,771	22,730,932	22,645,869	21,944,414
Risk-Weighted Assets (RWA)						
4	Total RWA	76,250,942	75,766,112	74,588,719	71,373,474	70,107,353
Capital Adequacy Ratios						
5	CET1 ratio (%)	30.16%	29.14%	29.41%	30.66%	30.23%
6	Tier 1 ratio (%)	30.16%	29.14%	29.41%	30.66%	30.23%
7	Total capital ratio (%)	31.22%	30.21%	30.48%	31.73%	31.30%
Additional CET1 buffer requirements						
8	Capital conservation buffer requirement (%)	2.500%	1.875%	1.875%	1.875%	1.875%
9	Countercyclical capital buffer requirement (%)	2.404%	1.801%	1.800%	1.806%	1.800%
10	Higher loss absorbency requirements (%) (applicable only to GSIBs or DSIBs)	0.000%	0.000%	0.000%	0.000%	0.000%
11	Total AI specific CET1 buffer requirements (%)	4.904%	3.676%	3.675%	3.681%	3.675%
12	CET1 available after meeting the AI's minimum capital requirements (%)	23.22%	22.21%	22.48%	23.73%	23.30%
Basel III leverage ratio						
13	Total leverage ratio (LR) exposure measure	242,158,003	232,151,552	209,827,455	199,893,624	199,859,344
14	LR (%)	9.50%	9.51%	10.45%	10.95%	10.60%
Liquidity Maintenance Ratio (LMR)						
17a	LMR (%)	55.38%	51.65%	47.09%	45.82%	44.90%
Core Funding Ratio (CFR)						
20a	CFR (%)	150.32%	149.07%	147.63%	145.16%	144.82%

Template OV1: Overview of Risk-Weighted Assets

The following table provides an overview of capital requirements in terms of a detailed breakdowns of RWAs for various risks.

In thousands of Hong Kong dollar		(a)	(b)	(c)
		RWA		Minimum capital requirements
		As at March 31, 2019	As at December 31, 2018	As at March 31, 2019
1	Credit risk for non-securitization exposures	64,438,289	64,340,986	5,155,063
2	Of which STC approach	64,438,289	64,340,986	5,155,063
6	Counterparty default risk and default fund contributions	53,347	41,928	4,268
7a	Of which CEM	53,347	41,928	4,268
10	CVA risk	33,338	29,863	2,667
16	Securitization exposures in banking book	333,682	359,067	26,695
18	Of which SEC-ERBA (including IAA)	333,682	359,067	26,695
20	Market risk	588,938	599,488	47,115
21	Of which STM approach	588,938	599,488	47,115
24	Operational risk	10,861,100	10,679,613	868,888
26a	Deduction to RWA	57,752	284,833	4,620
26b	Of which portion of regulatory reserve for general banking risks and collective provisions which is not included in Tier 2 Capital	57,752	284,833	4,620
27	Total	76,250,942	75,766,112	6,100,076

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

Template LR2: Leverage ratio (“LR”)

The following table provides a detailed breakdown of the components of the Company's LR denominator.

		(a)	(b)
		In thousands of Hong Kong dollar	
		As at March 31, 2019	As at December 31, 2018
On-balance sheet exposures			
1	On-balance sheet exposures (excluding those arising from derivative contracts and SFTs, but including collateral)	234,635,821	224,897,711
2	Less: Asset amounts deducted in determining Tier 1 capital	(689,619)	(912,934)
3	Total on-balance sheet exposures (excluding derivative contracts and SFTs)	233,946,202	223,984,777
Exposures arising from derivative contracts			
4	Replacement cost associated with all derivative contracts (where applicable net of eligible cash variation margin and/or with bilateral netting)	48,370	49,189
5	Add-on amounts for PFE associated with all derivative contracts	157,534	139,823
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	-	-
7	Less: Deductions of receivables assets for cash variation margin provided under derivative contracts	(19,541)	(59,441)
8	Less: Exempted CCP leg of client-cleared trade exposures	-	-
9	Adjusted effective notional amount of written credit derivative contracts	-	-
10	Less: Adjusted effective notional offsets and add-on deductions for written credit derivative contracts	-	-
11	Total exposures arising from derivative contracts	186,363	129,571
Exposures arising from SFTs			
12	Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	-	-
13	Less: Netted amounts of cash payables and cash receivables of gross SFT assets	-	-
14	CCR exposure for SFT assets	-	-
15	Agent transaction exposures	-	-
16	Total exposures arising from SFTs	-	-
Other off-balance sheet exposures			
17	Off-balance sheet exposure at gross notional amount	78,997,207	78,844,644
18	Less: Adjustments for conversion to credit equivalent amounts	(70,643,928)	(70,466,152)
19	Off-balance sheet items	8,353,279	8,378,492
Capital and total exposures			
20	Tier 1 capital	22,997,769	22,080,387
20a	Total exposures before adjustments for specific and collective provisions	242,485,844	232,492,840
20b	Adjustments for specific and collective provisions	(327,841)	(341,288)
21	Total exposures after adjustments for specific and collective provisions	242,158,003	232,151,552
Leverage ratio			
22	Basel III leverage ratio	9.50%	9.51%