# CITCO BANK CANADA – LEVERAGE RATIO PUBLIC DISCLOSURE

## CITCO BANK CANADA

**As at Q3 2018 (in thousands of Canadian Dollars)**

| | ITEM | LEVERAGE RATIO FRAMEWORK |
|---|---|---|
| | **On-balance sheet exposures** | |
| 1 | On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral) | 2,066,627 |
| 2 | (Asset amounts deducted in determining Basel III Tier 1 capital) | - |
| **3** | **Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)** | **2,066,627** |
| | **Derivative exposures** | |
| 4 | Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin) | 1,130 |
| 5 | Add-on amounts for PFE associated with all derivative transactions | 2,389 |
| 6 | Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | - |
| 7 | (Deductions of receivables assets for cash variation margin provided in derivative transactions) | - |
| 8 | (Exempted CCP-leg of client cleared trade exposures) | - |
| 9 | Adjusted effective notional amount of written credit derivatives | - |
| 10 | (Adjusted effective notional offsets and add-on deductions for written credit derivatives) | - |
| **11** | **Total derivative exposures (sum of lines 4 to 10)** | **3,519** |
| | **Securities financing transaction exposures** | |
| 12 | Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions | - |
| 13 | (Netted amounts of cash payables and cash receivables of gross SFT assets) | - |
| 14 | Counterparty credit risk (CCR) exposure for SFTs | - |
| 15 | Agent transaction exposures | - |
| **16** | **Total securities financing transaction exposures (sum of lines 12 to 15)** | **-** |

 

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| | **Other off-balance sheet exposures** | |
| 17 | Off-balance sheet exposure at gross notional amount | - |
| 18 | (Adjustments for conversion to credit equivalent amounts) | - |
| **19** | **Off-balance sheet items (sum of lines 17 and 18)** | **-** |
| | **Capital and total exposures** | |
| **20** | **Tier 1 capital** | **161,582** |
| **21** | **Total Exposures (sum of lines 3, 11, 16 and 19)** | **2,070,146** |
| | **Leverage ratios** | |
| **22** | **Basel III leverage ratio** | **7.81%** |