

## CITCO BANK CANADA – LEVERAGE RATIO PUBLIC DISCLOSURE

### CITCO BANK CANADA

As at Q2 2023 (in thousands of Canadian Dollars)

ITEM	LEVERAGE RATIO FRAMEWORK	
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	2,783,835.00
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)	-
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	(45,006.84)
4	(Asset amounts deducted in determining Tier 1 capital)	-
<b>5</b>	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)</b>	<b>2,738,828.16</b>
<b>Derivative exposures</b>		
6	Replacement cost associated with all derivative transactions	64,928.36
7	Add-on amounts for potential future exposure associated with all derivative transactions	14,585.20
8	(Exempted central counterparty-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)	-
<b>11</b>	<b>Total derivative exposures (sum of lines 6 to 10)</b>	<b>79,513.56</b>
<b>Securities financing transaction exposures</b>		
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	-
<b>16</b>	<b>Total securities financing transaction exposures (sum of lines 12 to 15)</b>	<b>-</b>

<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	14,985.49
18	(Adjustments for conversion to credit equivalent amounts)	-
<b>19</b>	<b>Off-balance sheet items (sum of lines 17 and 18)</b>	<b>14,985.49</b>
<b>Capital and total exposures</b>		
20	Tier 1 capital	222,002.00
21	Total Exposures (sum of lines 5, 11, 16 and 19)	2,833,328.00
<b>Leverage ratios</b>		
22	Basel III leverage ratio	7.84%