

CITCO BANK CANADA – LEVERAGE RATIO PUBLIC DISCLOSURE

CITCO BANK CANADA

As at Q3 2023 (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)	2,791,666.00
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)	(45,968.32)
4	(Asset amounts deducted in determining Tier 1 capital)	-
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)	2,745,697.68
Derivative exposures		
6	Replacement cost associated with all derivative transactions	50,121.71
7	Add-on amounts for potential future exposure associated with all derivative transactions	10,040.60
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)	-
11	Total derivative exposures (sum of lines 6 to 10)	60,162.30
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)	-

Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	62,777.20
18	(Adjustments for conversion to credit equivalent amounts)	-
19	Off-balance sheet items (sum of lines 17 and 18)	62,777.20
Capital and total exposures		
20	Tier 1 capital	233,790.00
21	Total Exposures (sum of lines 5, 11, 16 and 19)	2,868,637.18
Leverage ratios		
22	Basel III leverage ratio	8.15%