

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2025
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	49
(ii) Securities issued or guaranteed by Canada	1,322,534
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,322,583
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	22,020,748
(b) Less:	
(i) Accrued Expenses	6,143
(ii) Due to Head Office	7,669,700
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 732,098
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 32,859
(iv) Short-term self-liquidating trade-related contingents	20% 0
Total Foreign Bank Branch Liabilities	B 14,351,048
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	9.22

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2025
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	132
(ii) Securities issued or guaranteed by Canada	1,094,501
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,094,633
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	24,505,775
(b) Less:	
(i) Accrued Expenses	5,750
(ii) Due to Head Office	9,494,467
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,273,467
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 31,798
(iv) Short-term self-liquidating trade-related contingents	20% 0
Total Foreign Bank Branch Liabilities	B 15,011,308
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.29

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2025
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	4
(ii) Securities issued or guaranteed by Canada	1,358,224
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,358,228
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	23,123,607
(b) Less:	
(i) Accrued Expenses	6,746
(ii) Due to Head Office	10,053,120
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,461,860
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 31,039
(iv) Short-term self-liquidating trade-related contingents	20% 0
Total Foreign Bank Branch Liabilities	B 13,070,487
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.39

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2024
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	7
(ii) Securities issued or guaranteed by Canada	1,344,525
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,344,532
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	22,447,845
(b) Less:	
(i) Accrued Expenses	4,662
(ii) Due to Head Office	7,476,743
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,401,147
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 30,771
(iv) Short-term self-liquidating trade-related contingents	20% 83
Total Foreign Bank Branch Liabilities	B 14,971,102
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.98

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2024
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	37
(ii) Securities issued or guaranteed by Canada	1,330,641
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,330,678
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	25,734,491
(b) Less:	
(i) Accrued Expenses	7,072
(ii) Due to Head Office	12,561,961
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,341,985
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 30,090
(iv) Short-term self-liquidating trade-related contingents	20% 78
Total Foreign Bank Branch Liabilities	B 13,172,530
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.10

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2024
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	50
(ii) Securities issued or guaranteed by Canada	1,268,515
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,268,565
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	26,334,531
(b) Less:	
(i) Accrued Expenses	6,970
(ii) Due to Head Office	13,498,127
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,572,417
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 30,239
(iv) Short-term self-liquidating trade-related contingents	20% 0
Total Foreign Bank Branch Liabilities	B 12,836,404
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	9.88

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2024
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	7,498
(ii) Securities issued or guaranteed by Canada	1,218,920
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,226,418
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	24,465,912
(b) Less:	
(i) Accrued Expenses	6,087
(ii) Due to Head Office	11,067,248
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,508,411
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 30,849
(iv) Short-term self-liquidating trade-related contingents	20% 29
Total Foreign Bank Branch Liabilities	B 13,398,664
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	9.15

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2023
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	748
(ii) Securities issued or guaranteed by Canada	1,210,157
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,210,905
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	22,841,866
(b) Less:	
(i) Accrued Expenses	12,203
(ii) Due to Head Office	11,034,035
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,467,912
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 31,448
(iv) Short-term self-liquidating trade-related contingents	20% 29
Total Foreign Bank Branch Liabilities	B 11,807,831
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.26

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2023
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	513
(ii) Securities issued or guaranteed by Canada	1,191,132
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,191,645
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	21,441,881
(b) Less:	
(i) Accrued Expenses	2,205
(ii) Due to Head Office	10,482,250
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,450,113
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 19,744
(iv) Short-term self-liquidating trade-related contingents	20% 12,662
Total Foreign Bank Branch Liabilities	B 10,959,631
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.87

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FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2023
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	549
(ii) Securities issued or guaranteed by Canada	1,175,063
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,175,612
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	21,975,783
(b) Less:	
(i) Accrued Expenses	68,035
(ii) Due to Head Office	10,952,159
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,263,637
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 17,443
(iv) Short-term self-liquidating trade-related contingents	20% 18,260
Total Foreign Bank Branch Liabilities	B 11,023,624
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.66

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2023
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	53,204
(ii) Securities issued or guaranteed by Canada	1,108,867
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,162,071
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	22,118,775
(b) Less:	
(i) Accrued Expenses	1,447
(ii) Due to Head Office	11,509,337
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,391,891
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 17,891
(iv) Short-term self-liquidating trade-related contingents	20% 16,764
Total Foreign Bank Branch Liabilities	B 10,609,438
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.95

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2022
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	128,018
(ii) Securities issued or guaranteed by Canada	1,021,611
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,149,629
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	23,132,760
(b) Less:	
(i) Accrued Expenses	8,512
(ii) Due to Head Office	11,700,067
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,528,698
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 14,728
(iv) Short-term self-liquidating trade-related contingents	20% 876
Total Foreign Bank Branch Liabilities	B 11,432,693
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.06

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2022
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,140
(ii) Securities issued or guaranteed by Canada	912,943
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,106,083
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	21,359,449
(b) Less:	
(i) Accrued Expenses	7,544
(ii) Due to Head Office	10,322,898
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,315,108
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 17,557
(iv) Short-term self-liquidating trade-related contingents	20% 25,988
Total Foreign Bank Branch Liabilities	B 11,036,551
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.02

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2022
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	200,564
(ii) Securities issued or guaranteed by Canada	901,131
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,101,695
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	20,049,437
(b) Less:	
(i) Accrued Expenses	1,380
(ii) Due to Head Office	8,931,395
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,183,999
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 22,371
(iv) Short-term self-liquidating trade-related contingents	20% 23
Total Foreign Bank Branch Liabilities	B 11,118,042
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	9.91

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2022
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,001
(ii) Securities issued or guaranteed by Canada	907,546
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,100,547
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	17,334,438
(b) Less:	
(i) Accrued Expenses	56,449
(ii) Due to Head Office	7,105,755
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,388,355
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 18,170
(iv) Short-term self-liquidating trade-related contingents	20% 6,917
Total Foreign Bank Branch Liabilities	B 10,228,683
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.76

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2021
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,237
(ii) Securities issued or guaranteed by Canada	907,752
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,100,989
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	16,643,335
(b) Less:	
(i) Accrued Expenses	7,796
(ii) Due to Head Office	6,600,602
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,426,806
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 18,909
(iv) Short-term self-liquidating trade-related contingents	20% 8,850
Total Foreign Bank Branch Liabilities	B 10,042,733
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.96

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2021
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,072
(ii) Securities issued or guaranteed by Canada	907,478
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,100,550
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	14,256,075
(b) Less:	
(i) Accrued Expenses	13,319
(ii) Due to Head Office	4,887,509
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,584,721
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 20,303
(iv) Short-term self-liquidating trade-related contingents	20% 217
Total Foreign Bank Branch Liabilities	B 9,368,566
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	11.75

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2021
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,005
(ii) Securities issued or guaranteed by Canada	907,124
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,100,129
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	12,657,648
(b) Less:	
(i) Accrued Expenses	6,748
(ii) Due to Head Office	4,119,089
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,540,137
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 23,772
(iv) Short-term self-liquidating trade-related contingents	20% 219
Total Foreign Bank Branch Liabilities	B 8,538,559
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	12.88

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2021
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,410
(ii) Securities issued or guaranteed by Canada	754,810
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 948,220
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	12,028,370
(b) Less:	
(i) Accrued Expenses	4,780
(ii) Due to Head Office	3,643,496
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,805,747
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 100,615
(iv) Short-term self-liquidating trade-related contingents	20% 6,511
Total Foreign Bank Branch Liabilities	B 8,384,874
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	11.31

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2020
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	193,085
(ii) Securities issued or guaranteed by Canada	906,087
(iii) Securities issued or guaranteed by a Canadian province	-
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	-
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	-
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	-
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	-
(ii) Securities	-
(iii) Other assets	-
Total Foreign Bank Branch Deposit	A 1,099,172
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	12,742,077
(b) Less:	
(i) Accrued Expenses	8,640
(ii) Due to Head Office	4,137,353
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,865,675
(ii) Sale & repurchase agreements	100% -
(iii) Transaction-related contingents	50% 112,510
(iv) Short-term self-liquidating trade-related contingents	20% 7,193
Total Foreign Bank Branch Liabilities	B 8,604,724
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	12.77

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2020
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	30,014
(ii) Securities issued or guaranteed by Canada	1,066,782
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,096,796
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	15,914,859
(b) Less:	
(i) Accrued Expenses	3,515
(ii) Due to Head Office	5,553,141
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,698,608
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 110,653
(iv) Short-term self-liquidating trade-related contingents	20% 6,806
Total Foreign Bank Branch Liabilities	B 10,361,718
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.59

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2020
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	30,337
(ii) Securities issued or guaranteed by Canada	1,050,357
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,080,694
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	15,241,964
(b) Less:	
(i) Accrued Expenses	14,185
(ii) Due to Head Office	6,630,191
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,722,486
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 109,346
(iv) Short-term self-liquidating trade-related contingents	20% 1,593
Total Foreign Bank Branch Liabilities	B 8,611,773
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	12.55

Citibank, N.A.

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2020
(in thousands of dollars)

	As at quarter-end
Foreign Bank Branch Deposit	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	29,439
(ii) Securities issued or guaranteed by Canada	1,059,187
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	A 1,088,626
Foreign Bank Branch Liabilities	
(a) Total Balance Sheet Liabilities	17,619,754
(b) Less:	
(i) Accrued Expenses	4,426
(ii) Due to Head Office	10,014,057
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 1,760,090
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 109,488
(iv) Short-term self-liquidating trade-related contingents	20% 14,709
Total Foreign Bank Branch Liabilities	B 7,605,697
FBB Deposit Ratio	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	14.31