

RBC ROYAL BANK (CAYMAN) LIMITED

Basel II Pillar 3 (Quarterly) Disclosures July 31, 2023

RBC Royal Bank (Cayman) Limited

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OV1 – OVERVIEW OF RWA

		RW	Minimum Capital Requirements	
		July 31, 2023	April 30, 2023	July 31, 2023
1	Credit risk (excluding counterparty credit			
	risk) (CCR)	557,945,216	544,858,130	66,953,426
2	Securitisation exposures	-	-	-
3	Counterparty credit risk	-	-	
4	Of which: current exposure method	-	-	-
5	Of which: standardized method	-	-	-
6	Market risk	200,193	245,348	24,023
7	Of which: Equity risk	-	-	-
8	Operational risk	49,521,050	49,521,050	5,942,526
9	Of which: Basic Indicator Approach	-	-	-
#	Of which: Standardised Approach	49,521,050	49,521,050	5,942,526
#	Of which: Alternative Standardised	-	-	-
#	Total (1+2+3+6+8)	607,666,459	594,624,528	72,919,975

LR1 – SUMMARY COMPARISON OF ACCOUNTING ASSETS VS LEVERAGE RATIO EXPOSURE MEASURE

		July 31, 2023
1	Total consolidated assets as per published financial statements	1,411,737,083
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation	-
3	Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference	-
4	Adjustments for temporary exemption of central bank reserves (if applicable)	-
5	Adjustment for fiduciary assets recognised on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure	-
6	Adjustments for regular way purchases and sales of financial assets subject to trade date accounting	-
7	Adjustments for eligible cash pooling transactions	-
8	Adjustments for derivative financial instruments	-
9	Adjustment for securities financing transactions (ie, repurchase agreements and similar secured lending)	-
10	Adjustment for off-balance sheet items (ie, conversion to credit equivalent amounts of off-balance sheet exposures)	-
11	Adjustments for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital	-
	Other adjustments (cash items, general provisions and non-derivative netting)	(17,621,585)
12	Leverage ratio exposure measure	1,394,115,498

LR2 – LEVERAGE RATIO COMMON DISCLOSURE

Basel III leverage ratio (excluding the impact of any applicable temporary exemption				
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24 Total exposures (sum of rows 7, 13, 18 and 22)1,398,188,1691,237,889,191Leverage ratio25Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves)12.09%13.66%25aBasel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)12.09%13.66%26National minimum leverage ratio requirement41,945,64537,136,676	-		169.022.675	169.081.417
Leverage ratio 25 Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves) 25a Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves) 25a National minimum leverage ratio requirement 12.09% 13.66% 14.945,645 37,136,676				
Basel III leverage ratio (including the impact of any applicable temporary exemption of central bank reserves) Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves) 12.09% 13.66% 12.09% 13.66% 14.945,645 13.7,136,676	-		,,,	, : ,,,-
exemption of central bank reserves) 25a Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves) 12.09% 13.66% 12.09% 13.66% 12.09% 13.66% 12.09% 13.66%				
Basel III leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves) 12.09% 13.66% National minimum leverage ratio requirement 41,945,645 37,136,676	25		12.09%	13.66%
25a of central bank reserves) 12.09% 13.66% 26 National minimum leverage ratio requirement 41,945,645 37,136,676	05			
26 National minimum leverage ratio requirement 41,945,645 37,136,676	25a		12.09%	13.66%
	26	National minimum leverage ratio requirement	41,945,645	37,136,676
	27			

LIQ1 – LIQUIDITY COVERAGE RATIO (LCR)

		Total unweighted value (average)	Total weighted value (average)
Hig	h-quality liquid assets		
1	Total HQLA	400,281,000	353,218,000
Cas	sh outflows		
2	Retail deposits and deposits from small business customers,		
	of which:	-	-
3	Stable deposits	-	-
4	Less stable deposits	246,547,000	24,654,667
5	Unsecured wholesale funding,		
3	of which:	-	-
6	Operational deposits (all counterparties) and deposits in networks of		
О	cooperative banks	814,107,000	203,527,000
7	Non-operational deposits (all counterparties)	-	-
8	Unsecured debt	-	-
9	Secured wholesale funding	-	-
#	Additional requirements, of which:	-	-
#	Outflows related to derivative exposures and other collateral requirements	-	-
#	Outflows related to loss of funding on debt products	-	-
#	Credit and liquidity facilities	-	-
#	Other contractual funding obligations	-	-
#	Other contingent funding obligations	-	-
#	TOTAL CASH OUTFLOWS	1,060,654,000	228,181,667
Cas	sh inflows		
#	Secured lending (e.g. reverse repos)	-	-
#	Inflows from fully performing exposures	18,351,333	2,834,667
#	Other cash flows	-	-
#	TOTAL CASH INFLOWS	18,351,333	2,834,667
			Total
			adjusted
			value
#	Total HQLA		353,218,000
#	Total net cash outflows		225,347,000
#	Liquidity Coverage Ratio (%)		156.74%

The weighted and unweighted figures have been calculated using a three-month average for each line component shown above. Those line components have been consistent for each period within the quarter.

HQLA assets is comprised primarily of marketable debt securities issued or guaranteed by sovereign governments, public service entities or multi development banks and wholesale funding sources comprise operational deposits from non-financial corporates, sovereigns and public service entities and financial institutions.