

Bank of China (Canada)

Leverage Ratio Disclosure Q4 2018	as	CAD in '000	except
at Dec 31, 2018 on an "all-in" basis			ratios
On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but			
1 including collateral)			3,850,817
2 (Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)			NA
3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)			3,850,817
Derivative exposure			
4 Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)			0
5 Add-on amounts for PFE associated with all derivative transactions			828
Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to			
6 the operative accounting framework			NA
7 (Deductions of receivables assets for cash variation margin provided in derivative transactions)			NA
8 (Exempted CCP-leg of client cleared trade exposures)			NA
9 Adjusted effective notional amount of written credit derivatives			NA
10 (Adjusted effective notional offsets and add-on deductions for written credit derivatives)			NA
11 Total derivative exposures (sum of lines 4 to 10)			828
Securities financing transaction exposures			
Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting			
12 for sale accounting transactions.			NA
13 (Netted amounts of cash payables and cash receivables of gross SFT assets)			NA
14 Counterparty credit risk (CCR) exposure for SFTs			NA
15 Agent transaction exposure			NA
16 Total securities financing transaction exposures (sum of lines 12 to 15)			0
Other off-balance sheet exposures			
17 Off-balance sheet exposure at gross notional amount			736,339
18 (Adjustments for conversion to credit equivalent amounts)	-		355,860
19 Off-balance sheet items (sum of lines 17 and 18)			380,479
Capital and Total Exposures			
20 Tier 1 capital			584,264
21 Total Exposures (sum of lines 3, 11, 16 and 19)			4,232,124
Leverage Ratios			
22 Basel III leverage ratio			13.81%