

Bank of China (Canada)

Leverage Ratio Disclosure Q2 2019
as at Sep 30, 2019 on an "all-in" basis

CAD in '000
except ratios

| | |
|---|------------------|
| On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but | |
| 1 including collateral) | 3,901,443 |
| 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) | 3,901,443 |
| 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 | 660 |
| Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant | |
| 6 to 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) | 661 |
| 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 | 852,044 |
| 18 (Adjustments for conversion to credit equivalent amounts) | - 405,059 |
| 19 Off-balance sheet items (sum of lines 17 and 18) | 446,985 |
| Capital and Total Exposures | |
| 20 Tier 1 capital | 617,569 |
| 21 Total Exposures (sum of lines 3, 11, 16 and 19) | 4,349,089 |
| Leverage Ratios | |
| 22 Basel III leverage ratio | 14.20% |