

Bank of China (Canada)

Leverage Ratio Disclosure Q1 2021

a CAD in '000
except ratios

at Mar 31, 2021 on an "all-in" basis

On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but		
1 including collateral)		3,515,277
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)		3,515,277
Derivative exposure		
Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation		
4 margin)		-
5 Add-on amounts for PFE associated with all derivative transactions		12
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)		12
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		838,664
18 (Adjustments for conversion to credit equivalent amounts)	-	401,259
19 Off-balance sheet items (sum of lines 17 and 18)		437,405
Capital and Total Exposures		
20 Tier 1 capital		669,041
21 Total Exposures (sum of lines 3, 11, 16 and 19)		3,952,693
Leverage Ratios		
22 Basel III leverage ratio		16.93%