RFA Bank of Canada
Leverage Ratio Common Disclosure
As at March 31, 2022
(in thousands of Canadian dollars, except %)

	Item	**Leverage Ratio Framework**
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	1,622,128
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	(45)
3	**Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)**	**1,622,083**
Derivative exposures		
4	Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)	-
5	Add-on amounts for PFE associated with all derivative transactions	-
6	Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	
7	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	-
8	(Exempted CCP-leg of client cleared trade exposures)	-
9	Adjusted effective notional amount of written credit derivatives	-
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-
11	**Total derivative exposures (sum of lines 4 to 10)**	**-**
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	-
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	
14	Counterparty credit risk (CCR) exposure for SFTs	-
15	Agent transaction exposures	-
16	**Total securities financing transaction exposures (sum of lines 12 to 15)**	**-**
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	233,772
18	(Adjustments for conversion to credit equivalent amounts)	(117,608)
19	**Off-balance sheet items (sum of lines 17 and 18)**	**116,164**
Capital and Total Exposures		
20	**Tier 1 capital**	**165,733**
20a	**Tier 1 capital with transitional arrangements for ECL provisioning not applied**	**165,660**
21	**Total Exposures (sum of lines 3, 11, 16 and 19)**	**1,738,246**
Leverage Ratios		
22	**Basel III leverage ratio**	**9.53%**
22a	**Basel III leverage ratio with transitional arrangements for ECL provisioning not applied**	**9.53%**