

Bank of China (Canada)

Leverage Ratio Disclosure Q3 2022 as at Sep 30, 2022 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)		4,193,394
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)		4,193,394
Derivative exposure		
4 Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)		2
5 Add-on amounts for PFE associated with all derivative transactions		2,053
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)		2,056
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		1,076,113
18 (Adjustments for conversion to credit equivalent amounts)	-	538,464
19 Off-balance sheet items (sum of lines 17 and 18)		537,649
Capital and Total Exposures		
20 Tier 1 capital		719,836
21 Total Exposures (sum of lines 3, 11, 16 and 19)		4,733,098
Leverage Ratios		
22 Basel III leverage ratio		15.21%