

Bank of China (Canada)

Leverage Ratio Disclosure Q3 2023 as at Sep 30, 2023 on an "all-in" basis

CAD in '000
except ratios

1 On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	3,818,442
2 (Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	-23
3 Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	3,818,419
Derivative exposure	
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	30
6 Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant 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)	30
Securities financing transaction exposures	
12 Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting 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	1,019,529
18 (Adjustments for conversion to credit equivalent amounts)	-588,436
19 Off-balance sheet items (sum of lines 17 and 18)	431,093
Capital and Total Exposures	
20 Tier 1 capital	757,586
21 Total Exposures (sum of lines 3, 11, 16 and 19)	4,249,542
Leverage Ratios	
22 Basel III leverage ratio	17.83%