

Bank of China (Canada)

Capital Disclosure as at March 31st, 2013

(Amounts in thousands of Canadian dollars, except percentages)

Common Equity Tier 1 capital: instruments and reserves		
1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus related stock surplus	65,230
2	Retained earnings	27,170
3	Accumulated other comprehensive income (and other reserves)	1
4	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	
Common Equity Tier 1 capital: regulatory adjustments		
5	Regulatory adjustments applied to Common Equity Tier 1 under Basel 3	
6	Common Equity Tier 1 capital (CET1)	92,401
Additional Tier 1 capital: instruments		
7	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	
8	Directly issued capital instruments subject to phase out from Additional Tier 1	
9	Additional Tier 1 instruments (and CET1 instruments not included in row 5) issued by subsidiaries and held by third parties (amount allowed in group AT1)	
10	<i>of which: instruments issued by subsidiaries subject to phase out</i>	
Additional Tier 1 capital: regulatory adjustments		
11	Regulatory adjustments applied to Additional Tier 1 under Basel 3	
12	Additional Tier 1 capital (AT1)	
13	Tier 1 capital (T1 = CET1 + AT1)	92,401
Tier 2 capital: instruments and provisions		
14	Directly issued qualifying Tier 2 instruments plus related stock surplus	
15	Directly issued capital instruments subject to phase out from Tier 2	40,000
16	Tier 2 instruments (and CET1 and AT1 instruments not included in rows 5 or 34) issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	
17	<i>of which: instruments issued by subsidiaries subject to phase out</i>	
18	Provisions	
Tier 2 capital: regulatory adjustments		
19	Regulatory adjustments applied to Tier 2 under Basel 3	(4,000)
20	Tier 2 capital (T2)	36,000
21	Total capital (TC = T1 + T2)	128,401
22	Total risk weighted assets	877,669
Capital ratios – Transitional Basis		
23	Common Equity Tier 1 (as a percentage of risk weighted assets)	
24	Tier 1 (as a percentage of risk weighted assets)	
25	Total capital (as a percentage of risk weighted assets)	
Capital ratios – All-in Basis		
26	Common Equity Tier 1 (as a percentage of risk weighted assets)	10.53%
27	Tier 1 (as a percentage of risk weighted assets)	10.53%
28	Total capital (as a percentage of risk weighted assets)	14.63%
National target – All-in Basis		
29	National Common Equity Tier 1 minimum ratio (if different from Basel 3 minimum)	7%
<i>Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)</i>		
30	<i>Current cap on CET1 instruments subject to phase out arrangements</i>	
31	<i>Amount excluded from CET1 due to cap (excess over cap after redemptions and maturities)</i>	
32	<i>Current cap on AT1 instruments subject to phase out arrangements</i>	
33	<i>Amount excluded from AT1 due to cap (excess over cap after redemptions and maturities)</i>	
34	<i>Current cap on T2 instruments subject to phase out arrangements</i>	
35	<i>Amount excluded from T2 due to cap (excess over cap after redemptions and maturities)</i>	