

Bank of China (Canada)

Capital Disclosure as at June 30th, 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	115,230
2	Retained earnings	29,564
3	Accumulated other comprehensive income (and other reserves)	
29	Common Equity Tier 1 capital (CET1)	144,794
45	Tier 1 capital (T1 = CET1 + AT1)	144,794
Tier 2 capital: instruments and provisions		
47	<i>Directly issued capital instruments subject to phase out from Tier 2</i>	40,000
51	Tier 2 capital before regulatory adjustments	40,000
Tier 2 capital: regulatory adjustments		
56	Other deductions from Tier 2 capital	(4,000)
57	Total regulatory adjustments to Tier 2 capital	(4,000)
58	Tier 2 capital (T2)	36,000
59	Total capital (TC = T1 + T2)	180,794
60	Total risk-weighted assets	1,035,228
Capital ratios		
61	Common Equity Tier 1 (as a percentage of risk weighted assets)	13.99%
62	Tier 1 (as a percentage of risk weighted assets)	13.99%
63	Total capital (as a percentage of risk weighted assets)	17.46%
OSFI all-in target		
69	Common Equity Tier 1 capital all-in target ratio	7%
70	Tier 1 capital all-in target ratio	8.5%
71	Total capital all-in target ratio	10.5%
<i>Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)</i>		
84	<i>Current cap on T2 instruments subject to phase out arrangements</i>	90%