

## Bank of China (Canada)

Capital Disclosure as at September 30<sup>th</sup>, 2013

(Amounts in thousands of Canadian dollars, except percentages)

		All-in	Transitional
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	31,767	
3	Accumulated other comprehensive income (and other reserves)	0	
29	Common Equity Tier 1 capital (CET1)	146,997	146,997
45	Tier 1 capital (T1 = CET1 + AT1)	146,997	146,997
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			
57	Total regulatory adjustments to Tier 2 capital	-8,000	
58	Tier 2 capital (T2)	32,000	
59	Total capital (TC = T1 + T2)	178,997	178,997
60	Total risk-weighted assets	1,066,223	1,066,223
Capital ratios			
61	Common Equity Tier 1 (as a percentage of risk weighted assets)	13.79%	13.79%
62	Tier 1 (as a percentage of risk weighted assets)	13.79%	13.79%
63	Total capital (as a percentage of risk weighted assets)	16.79%	16.79%
OSFI all-in target			
69	Common Equity Tier 1 capital all-in target ratio	7%	
70	Tier 1 capital all-in target ratio	8.50%	
71	Total capital all-in target ratio	10.50%	
<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>	80%	