

# Bank of China (Canada)

Modified Capital Disclosure (CAD'000)		Q3 2014	
		All-in	Transitional
<b>Common Equity Tier 1 capital: instruments and reserves</b>			
1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus related stock surplus	115,230	
2	Retained earnings	45,572	
3	Accumulated other comprehensive income (and other reserves)	9	
6	<b>Common Equity Tier 1 capital before regulatory adjustments</b>	160,811	
<b>Common Equity Tier 1 capital: regulatory adjustments</b>			
29	<b>Common Equity Tier 1 capital (CET1)</b>	160,811	160,811
<b>Additional Tier 1 capital: instruments</b>			
<b>Additional Tier 1 capital: regulatory adjustments</b>			
45	<b>Tier 1 capital (T1 = CET1 + AT1)</b>	160,811	160,811
<b>Tier 2 capital: instruments and allowances</b>			
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	NA	
47	Directly issued capital instruments subject to phase out from Tier 2	40,000	
51	<b>Tier 2 capital before regulatory adjustments</b>	40,000	
<b>Tier 2 capital: regulatory adjustments</b>			
57	<b>Total regulatory adjustments to Tier 2 capital</b>	-16,000	
58	<b>Tier 2 capital (T2)</b>	24,000	
59	<b>Total capital (TC = T1 + T2)</b>	184,811	184,811
60	<b>Total risk-weighted assets</b>	1,574,538	1,574,538
<b>Capital ratios</b>			
61	<b>Common Equity Tier 1 (as percentage of risk-weighted assets)</b>	10.21%	10.21%
62	<b>Tier 1 (as percentage of risk-weighted assets)</b>	10.21%	10.21%
63	<b>Total capital (as percentage of risk-weighted assets)</b>	11.74%	11.74%
<b>OSFI all-in target</b>			
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%	
<b>Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)</b>			
84	Current cap on T2 instruments subject to phase out arrangements	60.00%	