

# Bank of China (Canada)

Modified Capital Disclosure (CAD'000, as end of)		Q2 2016	
		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	455,230	
2	Retained earnings	61,662	
3	Accumulated other comprehensive income (and other reserves)	-201	
6	<b>Common Equity Tier 1 capital before regulatory adjustments</b>	516,690	
<b>Common Equity Tier 1 capital: regulatory adjustments</b>			
29	<b>Common Equity Tier 1 capital (CET1)</b>	516,690	516,690
<b>Additional Tier 1 capital: instruments</b>			
45	<b>Tier 1 capital (T1 = CET1 + AT1)</b>	516,690	516,690
<b>Tier 2 capital: instruments and allowances</b>			
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>	-	
58	<b>Tier 2 capital (T2)</b>	40,000	
59	<b>Total capital (TC = T1 + T2)</b>	556,690	556,690
60	<b>Total risk-weighted assets</b>	1,696,682	1,696,682
<b>Capital ratios</b>			
61	<b>Common Equity Tier 1 (as percentage of risk-weighted assets)</b>	30.45%	30.45%
62	<b>Tier 1 (as percentage of risk-weighted assets)</b>	30.45%	30.45%
63	<b>Total capital (as percentage of risk-weighted assets)</b>	32.81%	32.81%
<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	100.00%	