

Bank of China (Canada)		Q1 2017	
		All-in	Transitional
Modified Capital Disclosure (CAD'000, as end of)			
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	455,230	
2	Retained earnings	77,814	
3	Accumulated other comprehensive income (and other reserves)	- 935	
6	Common Equity Tier 1 capital before regulatory adjustments	532,109	
Common Equity Tier 1 capital: regulatory adjustments			
29	Common Equity Tier 1 capital (CET1)	532,109	532,109
Additional Tier 1 capital: instruments			
45	Tier 1 capital (T1 = CET1 + AT1)	532,109	532,109
Tier 2 capital: instruments and allowances			
47	Directly issued capital instruments subject to phase out from Tier 2	40,000	
51	Tier 2 capital before regulatory adjustments	40,000	
Tier 2 capital: regulatory adjustments			
57	Total regulatory adjustments to Tier 2 capital	-	
58	Tier 2 capital (T2)	40,000	
59	Total capital (TC = T1 + T2)	572,109	572,109
60	Total risk-weighted assets	2,488,220	2,488,220
Capital ratios			
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	21.39%	21.39%
62	Tier 1 (as percentage of risk-weighted assets)	21.39%	21.39%
63	Total capital (as percentage of risk-weighted assets)	22.99%	22.99%
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%	
Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)			
84	Current cap on T2 instruments subject to phase out arrangements	100.00%	