

Bank of China (Canada)

		Q3 2017	
		Sep 30, 2017	
Modified Capital Disclosure (CAD'000, as end of)		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	455,230	
2	Retained earnings	94,225	
3	Accumulated other comprehensive income (and other reserves)	- 1,127	
4	Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock companies)	NA	
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	NA	
6	Common Equity Tier 1 capital before regulatory adjustments	548,328	
Common Equity Tier 1 capital: regulatory adjustments			
28	Total regulatory adjustments to Common Equity Tier 1	NA	
29	Common Equity Tier 1 capital (CET1)	548,328	548,328
Additional Tier 1 capital: instruments			
30	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	NA	
31	of which: classified as equity under applicable accounting standards	NA	
32	of which: classified as liabilities under applicable accounting standards	NA	
33	Directly issued capital instruments subject to phase out from Additional Tier 1	NA	
34	Additional Tier 1 instruments (and CET1 instruments not included in row 5) issued by subsidiaries and held by third parties (amount allowed in group AT1)	NA	
35	of which: instruments issued by subsidiaries subject to phase out	NA	
36	Additional Tier 1 capital before regulatory adjustments	NA	
Additional Tier 1 capital: regulatory adjustments			
43	Total regulatory adjustments to Additional Tier 1 capital	NA	
44	Additional Tier 1 capital (AT1)	NA	
45	Tier 1 capital (T1 = CET1 + AT1)	548,328	548,328
Tier 2 capital: instruments and allowances			
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	32,000	
47	Directly issued capital instruments subject to phase out from Tier 2	NA	
48	Tier 2 instruments (and CET1 and AT1 instruments not included in rows 5 or 34) issued by subsidiaries and held by third parties (amount allowed in group Tier 2)	NA	
49	of which: instruments issued by subsidiaries subject to phase out	NA	
50	Collective allowances	NA	
51	Tier 2 capital before regulatory adjustments	32,000	
Tier 2 capital: regulatory adjustments			
57	Total regulatory adjustments to Tier 2 capital	-	
58	Tier 2 capital (T2)	32,000	
59	Total capital (TC = T1 + T2)	580,328	580,328
60	Total risk-weighted assets	2,912,662	2,912,662
60a	Common Equity Tier 1 (CET1) Capital RWA	NA	
60b	Tier 1 Capital RWA	NA	
60c	Total Capital RWA	NA	
Capital ratios			
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	18.83%	18.83%
62	Tier 1 (as percentage of risk-weighted assets)	18.83%	18.83%
63	Total capital (as percentage of risk-weighted assets)	19.92%	19.92%
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)			
80	Current cap on CET1 instruments subject to phase out arrangements	NA	
81	Amounts excluded from CET1 due to cap (excess over cap after redemptions and maturities)	NA	
82	Current cap on AT1 instruments subject to phase out arrangements	NA	
83	Amounts excluded from AT1 due to cap (excess over cap after redemptions and maturities)	NA	
84	Current cap on T2 instruments subject to phase out arrangements	NA	
85	Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities)	N/A	