

BNP PARIBAS (Canada)

Modified Capital Disclosure Template <i>(in thousands of Canadian dollars)</i>		All-in Q2-2014
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	532 533
2	Retained earnings	420 795
3	Accumulated other comprehensive income (and other reserves)	(6 997)
4	Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock companies)	0
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	0
6	Common Equity Tier 1 capital before regulatory adjustments	946 331
Common Equity Tier 1 capital: regulatory adjustments		
28	Total regulatory adjustments to Common Equity Tier 1	0
29	Common Equity Tier 1 capital (CET1)	946 331
Additional Tier 1 capital: instruments		
30	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	0
31	of which: classified as equity under applicable accounting standards	0
32	of which: classified as liabilities under applicable accounting standards	0
33	Directly issued capital instruments subject to phase out from Additional Tier 1	0
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)	0
35	of which: instruments issued by subsidiaries subject to phase out	0
36	Additional Tier 1 capital before regulatory adjustments	0
Additional Tier 1 capital: regulatory adjustments		
43	Total regulatory adjustments to Additional Tier 1 capital	0
44	Additional Tier 1 capital (AT1)	0
45	Tier 1 capital (T1 = CET1 + AT1)	946 331
Tier 2 capital: instruments and allowances		
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	0
47	Directly issued capital instruments subject to phase out from Tier 2	62 200
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)	0
49	of which: instruments issued by subsidiaries subject to phase out	0
50	Collective allowances	16
51	Tier 2 capital before regulatory adjustments	62 216
Tier 2 capital: regulatory adjustments		
57	Total regulatory adjustments to Tier 2 capital	0
58	Tier 2 capital (T2)	62 216
59	Total capital (TC = T1 + T2)	1 008 547
60	Total risk-weighted assets	1 058 100
Capital ratios		
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	89,44%
62	Tier 1 (as percentage of risk-weighted assets)	89,44%
63	Total capital (as percentage of risk-weighted assets)	95,32%
OSFI all-in target		
69	Common Equity Tier 1 capital all-in target ratio	7,0%
70	Tier 1 capital all-in target ratio	8,5%
71	Total capital all-in target ratio	10,5%
Capital instruments subject to phase-out arrangements		
80	Current cap on CET1 instruments subject to phase out arrangements	0
81	Amounts excluded from CET1 due to cap (excess over cap after redemptions and maturities)	0
82	Current cap on AT1 instruments subject to phase out arrangements	0
83	Amounts excluded from AT1 due to cap (excess over cap after redemptions and maturities)	0
84	Current cap on T2 instruments subject to phase out arrangements	62 200
85	Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities)	0