

BNP PARIBAS (Canada)

| Modified Capital Disclosure Template <i>(in thousands of Canadian dollars,</i> | | All-in Q3-2014 |
|---|--|-------------------|
| 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 | 426 630 |
| 3 | Accumulated other comprehensive income (and other reserves) | (8 462) |
| 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 | 950 701 |
| Common Equity Tier 1 capital: regulatory adjustments | | |
| 28 | Total regulatory adjustments to Common Equity Tier 1 | 0 |
| 29 | Common Equity Tier 1 capital (CET1) | 950 701 |
| 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) | 950 701 |
| 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 | 56 200 |
| 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 | 17 |
| 51 | Tier 2 capital before regulatory adjustments | 56 217 |
| Tier 2 capital: regulatory adjustments | | |
| 57 | Total regulatory adjustments to Tier 2 capital | 0 |
| 58 | Tier 2 capital (T2) | 56 217 |
| 59 | Total capital (TC = T1 + T2) | 1 006 918 |
| 60 | Total risk-weighted assets | 829 088 |
| Capital ratios | | |
| 61 | Common Equity Tier 1 (as percentage of risk-weighted assets) | 114,67% |
| 62 | Tier 1 (as percentage of risk-weighted assets) | 114,67% |
| 63 | Total capital (as percentage of risk-weighted assets) | 121,45% |
| 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 | 56 200 |
| 85 | Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities) | 0 |