

# BNP PARIBAS (Canada)

Modified Capital Disclosure Template <i>(in thousands of Canadian dollars,</i>		All-in Q4-2014
<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	532 533
2	Retained earnings	418 243
3	Accumulated other comprehensive income (and other reserves)	(2 236)
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	<b>Common Equity Tier 1 capital before regulatory adjustments</b>	<b>948 540</b>
<b>Common Equity Tier 1 capital: regulatory adjustments</b>		
28	Total regulatory adjustments to Common Equity Tier 1	0
29	<b>Common Equity Tier 1 capital (CET1)</b>	<b>948 540</b>
<b>Additional Tier 1 capital: instruments</b>		
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	<b>Additional Tier 1 capital before regulatory adjustments</b>	<b>0</b>
<b>Additional Tier 1 capital: regulatory adjustments</b>		
43	<b>Total regulatory adjustments to Additional Tier 1 capital</b>	<b>0</b>
44	<b>Additional Tier 1 capital (AT1)</b>	<b>0</b>
45	<b>Tier 1 capital (T1 = CET1 + AT1)</b>	<b>948 540</b>
<b>Tier 2 capital: instruments and allowances</b>		
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	0
47	Directly issued capital instruments subject to phase out from Tier 2	0
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	8
51	<b>Tier 2 capital before regulatory adjustments</b>	<b>8</b>
<b>Tier 2 capital: regulatory adjustments</b>		
57	<b>Total regulatory adjustments to Tier 2 capital</b>	<b>0</b>
58	<b>Tier 2 capital (T2)</b>	<b>8</b>
59	<b>Total capital (TC = T1 + T2)</b>	<b>948 548</b>
60	<b>Total risk-weighted assets</b>	<b>807 124</b>
60a	<b>Common Equity Tier 1 (CET 1) Capital RWA</b>	<b>807 124</b>
60b	<b>Tier 1 Capital RWA</b>	<b>807 124</b>
60c	<b>Total Capital RWA</b>	<b>807 124</b>
<b>Capital ratios</b>		
61	<b>Common Equity Tier 1 (as percentage of risk-weighted assets)</b>	<b>117,52%</b>
62	<b>Tier 1 (as percentage of risk-weighted assets)</b>	<b>117,52%</b>
63	<b>Total capital (as percentage of risk-weighted assets)</b>	<b>117,52%</b>
<b>OSFI all-in target</b>		
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%
<b>Capital instruments subject to phase-out arrangements</b>		
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	200
85	Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities)	0