

BNP PARIBAS (Canada)

| Modified Capital Disclosure Template <i>(in thousands of Canadian dollars)</i> | | All-in Q4-2015 |
|---|--|-------------------|
| 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 | 158 714 |
| 2 | Retained earnings | 428 034 |
| 3 | Accumulated other comprehensive income (and other reserves) | (5 665) |
| 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 | 581 083 |
| Common Equity Tier 1 capital: regulatory adjustments | | |
| 28 | Total regulatory adjustments to Common Equity Tier 1 | 0 |
| 29 | Common Equity Tier 1 capital (CET1) | 581 083 |
| 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) | 581 083 |
| 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 | 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 | 0 |
| 51 | Tier 2 capital before regulatory adjustments | 200 |
| Tier 2 capital: regulatory adjustments | | |
| 57 | Total regulatory adjustments to Tier 2 capital | 0 |
| 58 | Tier 2 capital (T2) | 200 |
| 59 | Total capital (TC = T1 + T2) | 581 283 |
| 60 | Total risk-weighted assets | 434 466 |
| 60a | Common Equity Tier 1 (CET 1) Capital RWA | 434 466 |
| 60b | Tier 1 Capital RWA | 434 466 |
| 60c | Total Capital RWA | 434 466 |
| Capital ratios | | |
| 61 | Common Equity Tier 1 (as percentage of risk-weighted assets) | 133,75% |
| 62 | Tier 1 (as percentage of risk-weighted assets) | 133,75% |
| 63 | Total capital (as percentage of risk-weighted assets) | 133,79% |
| 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 | 200 |
| 85 | Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities) | 0 |

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| Leverage ratio framework <i>(in thousands of Canadian dollars,</i> | | All-in Q4-2015 |
|---|--|-------------------|
| On-balance sheet exposures | | |
| 1 | On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral) | 690 628 |
| 2 | (Asset amounts deducted in determining Basel III "all-in" Tier 1 capital) | 0 |
| 3 | Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) | 690 628 |
| Derivative exposures | | |
| 4 | Replacement cost associated with all derivatives transactions (i.e. net eligible cash variation margin) | 80 169 |
| 5 | Add-on amounts for PFE associated with all derivative transactions | 113 894 |
| 6 | Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | 0 |
| 7 | (Deductions of receivables assets for cash variation margin provided in derivative transactions) | 0 |
| 8 | (Exempted CCP-leg of client cleared trade exposures) | 0 |
| 9 | Adjusted effective notional amount of written credit derivatives | 0 |
| 10 | (Adjusted effective notional offsets and add-on deductions for written credit derivatives) | 0 |
| 11 | Total derivative exposures | 194 063 |
| Securities financing transaction exposures | | |
| 12 | Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions | 0 |
| 13 | (Netted amounts of cash payables and cash receivables of gross SFT assets) | 0 |
| 14 | Counterparty credit risk (CCR) exposure for SFTs | 0 |
| 15 | Agent transaction exposures | 0 |
| 16 | Total securities financing transaction exposures | 0 |
| Other off-balance sheet exposures | | |
| 17 | Off-balance sheet exposure at gross notional amount | 47 076 |
| 18 | (Adjustments for conversion to credit equivalent amounts) | (14 222) |
| 19 | Off-balance sheet items | 32 854 |
| Capital and Total exposures | | |
| 20 | Tier 1 capital | 581 083 |
| 21 | Total exposures | 917 545 |
| Leverage ratios | | |
| 22 | Basel III leverage ratio | 63,33% |