

# BNP PARIBAS (Canada)

Modified Capital Disclosure Template <i>(in thousands of Canadian dollars)</i>		All-in Q3-2016
<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	158 714
2	Retained earnings	428 389
3	Accumulated other comprehensive income (and other reserves)	(5 376)
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>581 727</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>581 727</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>581 727</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	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	<b>Tier 2 capital before regulatory adjustments</b>	<b>200</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>200</b>
59	<b>Total capital (TC = T1 + T2)</b>	<b>581 927</b>
60	<b>Total risk-weighted assets</b>	<b>232 551</b>
60a	<b>Common Equity Tier 1 (CET 1) Capital RWA</b>	<b>232 551</b>
60b	<b>Tier 1 Capital RWA</b>	<b>232 551</b>
60c	<b>Total Capital RWA</b>	<b>232 551</b>
<b>Capital ratios</b>		
61	<b>Common Equity Tier 1 (as percentage of risk-weighted assets)</b>	250,15%
62	<b>Tier 1 (as percentage of risk-weighted assets)</b>	250,15%
63	<b>Total capital (as percentage of risk-weighted assets)</b>	250,24%
<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

## BNP PARIBAS (Canada)

Leverage ratio framework <i>(in thousands of Canadian dollars)</i>		All-in Q3-2016
<b>On-balance sheet exposures</b>		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	684 470
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	0
3	<b>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</b>	<b>684 470</b>
<b>Derivative exposures</b>		
4	Replacement cost associated with all derivatives transactions (i.e. net eligible cash variation margin)	4 809
5	Add-on amounts for PFE associated with all derivative transactions	30 988
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	<b>Total derivative exposures</b>	<b>35 797</b>
<b>Securities financing transaction exposures</b>		
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	<b>Total securities financing transaction exposures</b>	<b>0</b>
<b>Other off-balance sheet exposures</b>		
17	Off-balance sheet exposure at gross notional amount	2 623
18	(Adjustments for conversion to credit equivalent amounts)	(2 098)
19	<b>Off-balance sheet items</b>	<b>525</b>
<b>Capital and Total exposures</b>		
20	<b>Tier 1 capital</b>	<b>581 727</b>
21	<b>Total exposures</b>	<b>720 792</b>
<b>Leverage ratios</b>		
22	<b>Basel III leverage ratio</b>	<b>80,71%</b>