

BNP PARIBAS (Canada)

Modified Capital Disclosure Template <i>(in thousands of Canadian dollars)</i>		All-in Q4-2016
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	427 880
3	Accumulated other comprehensive income (and other reserves)	(1 537)
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	585 057
Common Equity Tier 1 capital: regulatory adjustments		
28	Total regulatory adjustments to Common Equity Tier 1	0
29	Common Equity Tier 1 capital (CET1)	585 057
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)	585 057
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)	585 257
60	Total risk-weighted assets	111 784
60a	Common Equity Tier 1 (CET 1) Capital RWA	111 784
60b	Tier 1 Capital RWA	111 784
60c	Total Capital RWA	111 784
Capital ratios		
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	523,38%
62	Tier 1 (as percentage of risk-weighted assets)	523,38%
63	Total capital (as percentage of risk-weighted assets)	523,56%
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 Q4-2016
On-balance sheet exposures		
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	592 278
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)	592 278
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (i.e. net eligible cash variation margin)	20
5	Add-on amounts for PFE associated with all derivative transactions	6
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	26
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	0
18	(Adjustments for conversion to credit equivalent amounts)	0
19	Off-balance sheet items	0
Capital and Total exposures		
20	Tier 1 capital	585 057
21	Total exposures	592 304
Leverage ratios		
22	Basel III leverage ratio	98,78%