

Bank Name	BNP Paribas
LEI Code	R0MUWSFPU8MPRO8K5P83
Country Code	FR

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	91,241	91,976	91,109	91,992	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	90,573	91,389	90,827	91,780	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	100,265	100,255	99,530	99,676	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	99,597	99,668	99,248	99,464	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	117,131	117,256	118,322	118,682	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	117,048	117,125	118,294	118,696	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	712,076	713,671	745,284	755,989	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	711,667	713,301	745,500	756,196	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	12.81%	12.89%	12.22%	12.17%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	12.73%	12.81%	12.18%	12.14%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.08%	14.05%	13.35%	13.18%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.99%	13.97%	13.31%	13.15%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	16.45%	16.43%	15.88%	15.70%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.45%	16.42%	15.87%	15.70%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	2,584,519	2,442,524	2,668,847	2,657,582	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	3.88%	4.10%	3.73%	3.75%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	100,265	100,255	99,530	99,676	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	98,585	99,463	98,498	99,464	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	2,584,519	2,442,524	2,668,847	2,657,582	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	2,583,851	2,441,613	2,668,650	2,657,370	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	3.88%	4.10%	3.73%	3.75%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	3.82%	4.07%	3.69%	3.74%	[A.2]/[B.2]	



2022 EU-wide Transparency Exercise Capital BNP Paribas

			As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	117,131	117,256	118,322	118,682	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	91,241	91,976	91,109	91,992	C 01.00 (10020.c0010)	Article 50 of CRR
	A.1.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	27,051					
	_	instruments)		26,183	26,140	26,147	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	75,230	77,456	77,479	80,006	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	297	216	348	-598		Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	240	238	237	237	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	1,473	1,618	1,603	1,720	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-2,498	-2,367	-2,104	-2,478	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-9,845	-10,091	-10,294	-10,604	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CBR. Articles 4(115), 36(1) point (b) and 37 point (a) CDR
	A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	-324	-299	-272	-222	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-324	-333	-372	-387	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-355	-447	-555	-618	C 01.00 (r0390,c0010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-142	-219	-234	-241	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (4) (i) and 89 to 91 of CRR; Articles 36(1) point (4) (ii), 24(1) point (b), 24(1) point (b) and 259 of CRR; Articles 36(1) point (b) (ii) and 259(5) of CRR; Articles 36(1) point (b) (iv) and 155(4) of CRR and Articles 36(1) point (b) (iv) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	-142	-219	-234	-241	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-29	-18	-22	-57	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CBR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foresecable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	-1	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-200	-546	-1,125	-1,126	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	668	587	282	212	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	668	587	282	212	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,024	8,280	8,421	7,684	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	8,462	8,524	8,121	8,134	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	-450	-450	-450	-450	C 01.00 (r0690,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0745,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	1,012	205	750	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	100,265	100,255	99,530	99,676	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	16,865	17,001	18,792	19,006	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	20,058	20,323	17,055	17,487	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2	Other Tier 2 Capital components and deductions	-2,914	-3,005	-3,089	-3,091	C 01.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0974,c0010) + C	
	A.4.3	Tier 2 transitional adjustments	-279	-316	4,826	4,610	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	712,076	713,671	745,284	755,989	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	409	370	-216	-207	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	12.81%	12.89%	12.22%	12.17%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.08%	14.05%	13.35%	13.18%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	16.45%	16.43%	15.88%	15.70%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	90,573	91,389	90,827	91,780	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-	
CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.73%	12.81%	12.18%	12.14%	A.4.3.03.031 [D.1]/[B-B.1]	
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	668	587	282	212	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-585	-455	-254	-226	C 05.01 (r0440,c0030)	
	-	Adjustments to 12 due to IFA5 9 transitional atrangements Adjustments included in RWAs due to IFRS 9 transitional arrangements	409	370	-216	-220	C 05.01 (10440,c0040)	
		Augustinents included in KWAS due to IFRS 9 transitional arrangements	PUP	3/0	-216	-207	(romajuana)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" —clease note that this minth lead to differences to fully loaded CET1 capital ratio exhibitation by the particulation banks e.u. in their Pillar 3 disclosure



Overview of Risk exposure amounts

		RW	/Ac		1
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	565,911	566,539	588,256	600,692	C 02.00 (1994), -001(1) -{C 07.00 (1998), -0220, -001) + C 07.00 (1011), -0220, -001) + C 07.00 (1013), -0220, -001) + C 08.01 (1998), -0260, -001) + C 08.01 (1998), -0260, -0201) + C 08.01 (1998), -0260,
Of which the standardised approach	222,336	223,412	231,963	242,983	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	294,296	292,684	308,724	315,252	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	48,981	50,025	47,091	42,126	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	38,902	36,529	41,590	42,460	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0226, s001) + C 08.01 (r0050, c0256, s002) + C 02.00 (r0460, c0010)]
Credit valuation adjustment - CVA	3,359	3,908	5,091	5,984	C 02.00 (r0640, c0010)
Settlement risk	26	33	32	38	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	12,295	13,627	13,779	15,933	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	23,466	23,929	28,802	28,754	C 02.00 (r0520, c0010)
Of which the standardised approach	2,261	2,367	8,386	7,208	C 02.00 (r0530, c0010)
Of which IMA	21,205	21,561	20,416	21,546	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	1,642	2,168	2,892	3,182	C 19.00 (r0010, c0601)*12.5+C 20.00 (r0010,c0450)*12.5+MAX(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	63,138	63,209	62,736	61,819	C 02.00 (r0590, c0010)
Of which basic indicator approach	3,995	4,141	4,402	4,396	C 02.00 (r0600, c0010)
Of which standardised approach	11,145	11,321	11,340	11,332	C 02.00 (r0610, c0010)
Of which advanced measurement approach	47,997	47,747	46,993	46,091	C 02.00 (r0620, c0010)
Other risk exposure amounts	4,979	5,899	4,998	310	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	712,076	713,671	745,284	755,989	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA). They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



P&L BNP Paribas

(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	24,248	30,199	8,214	17,108
Of which debt securities income	1,857	1,864	620	997
Of which loans and advances income	17,913	22,241	5,815	12,486
Interest expenses	7,654	10,302	2,906	6,588
(Of which deposits expenses)	3,058	4,128	1,112	2,706
(Of which debt securities issued expenses)	1.599	1.969	522	1.287
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1.671	2.014	288	1.081
Net Fee and commission income	8,490	11,310	2,785	5,586
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	863	954	-221	-293
Gains or (-) losses on financial assets and liabilities held for trading, net	1,493	3,413	-1,782	-7,953
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	2,433	1,110	3,780	11,348
Gains or (-) losses from hedge accounting, net	126	109	-102	-33
Exchange differences [gain or (-) loss], net	578	1,015	976	1,235
Net other operating income /(expenses)	292	355	81	168
TOTAL OPERATING INCOME, NET	32,538	40,178	11,114	21,658
(Administrative expenses)	18,429	23,514	6,648	12,549
(Cash contributions to resolution funds and deposit guarantee schemes)	1,098	1,129	0	1,384
(Depreciation)	1,705	2,117	529	1,082
Modification gains or (-) losses, net	-35	-42	-6	-16
(Provisions or (-) reversal of provisions)	604	649	1,424	134
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	1,383	0
(Commitments and guarantees given)	29	53	-21	-26
(Other provisions)	574	597	61	159
Of which pending legal issues and tax litigation ¹	0	783	0	0
Of which restructuring ¹	0	-62	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2,262	2,767	659	1,390
(Financial assets at fair value through other comprehensive income)	6	6	-4	-5
(Financial assets at amortised cost)	2,257	2,761	663	1,395
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	163	26	-4	15
(of which Goodwill)	175	26	0	19
Negative goodwill recognised in profit or loss	116	117	247	277
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	1,661	2,134	617	1,427
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	10,018	12,185	2,715	6,792
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	7,468	9,158	2,000	5,126
Profit or (-) loss after tax from discontinued operations	0	720	229	365
PROFIT OR (-) LOSS FOR THE YEAR	7,468	9,877	2,229	5,491
Of which attributable to owners of the parent (1) Information available only as of end of the year	7,182	9,488	2,108	5,285

To inflor announce to the percent
 To inflormation available only a soft end of the year
 For IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20:	21			As of 31	12/2021			As of 31	03/2022			As of 30	06/2022		
		Fa	ir value hierarc	:hy		Fa	ir value hierarc	:hy		Fa	ir value hierarc	:hy		Fa	ir value hieran	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	396,879				357,523				386,441				364,322				IAS 1.54 (i)
Financial assets held for trading	798,169	237,716	555,128	5,325	672,380	163,639	503,417	5,324	816,257	224,336	585,620	6,301	852,279	185,210	657,722	9,348	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	10,277	669	3,623	5,986	10,684	652	4,283	5,749	10,305	506	3,801	5,998	10,237	494	3,540	6,203	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	2,996	2,996	0	0	2,898	2,867	31	0	2,881	2,850	31	0	2,021	1,991	30	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	47,757	31,376	15,279	1,102	44,155	33,357	9,677	1,121	44,605	32,671	10,740	1,194	43,360	33,848	8,463	1,050	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	1,012,988				968,958				1,009,832				1,029,456				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	9,322	0	9,322	0	8,619	0	8,619	0	8,999	0	8,999	0	15,598	0	15,598	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.2
Fair value changes of the hedged items in portfolio hedge of interest rate risk	3,656				3,049				-313				-4,047				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	184,260				301,379				319,688				331,442				
TOTAL ASSETS	2,466,305				2,369,645				2,598,694				2,644,669				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)		As of 30/09/2021							As of 31	/12/2021					As of 31	./03/2022			As of 30/06/2022						
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	carrying amou	unt ⁽²⁾	Accun	nulated impairn	nent ⁽²⁾	Gros	s carrying amou	ınt ⁽²⁾	Accum	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	ınt ⁽²⁾	Accum	ulated impairm	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	45,013	204	104	-7	-29	-103	41,430	202	105	-7	-29	-104	41,716	197	105	-8	-28	-104	40,920	187	109	-14	-26	-100	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	121,426	542	41	-23	-30	-29	108,874	412	39	-20	-25	-29	116,741	439	30	-18	-22	-26	118,242	448	27	-18	-27	-25	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	780,881	101,181	30,397	-2,243	-3,100	-16,366	746,328	104,772	28,379	-1,881	-2,703	-15,463	781,624	102,715	27,809	-1,928	-2,728	-15,203	792,255	110,838	26,877	-1,886	-3,048	-14,626	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽P) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

BNP Paribas

(mln EUR)

		Carrying	g amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	710,592	641,694	741,453	778,504	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	65,963	65,823	66,186	63,260	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	1,432,233	1,304,991	1,402,245	1,392,993	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	10,115	10,211	17,828	28,006	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	2,709	1,367	-6,803	-14,993	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	8,552	9,417	8,908	8,081	IAS 37.10; IAS 1.54(I)
Tax liabilities	2,925	2,841	2,985	3,151	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	112,588	136,560	168,868	188,756	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	74,366	73,523	76,504	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	2,345,676	2,247,271	2,475,193	2,524,261	IAS 1.9(b);IG 6
TOTAL EQUITY	120,628	122,374	123,501	120,407	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	2,466,305	2,369,645	2,598,694	2,644,669	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

BNP Paribas

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilitie	s by instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		256,076	247,990	283,107	344,102	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	19,019	19,870	29,171	28,626	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	112,993	92,468	107,970	100,193	Annex V.Part 1.31
	Central banks	148,202	135,117	147,215	149,416	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	1	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	37,709	26,540	31,237	30,003	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	20,869	12,826	13,883	14,190	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	144,369	100,384	132,334	124,882	Annex V.Part 1.42(c),44(c)
Donosito	of which: Current accounts / overnight deposits	10,427	8,875	15,634	13,529	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	475,267	440,776	506,235	478,362	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	188,499	199,310	210,049	201,151	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	395,896	374,238	382,756	396,848	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	287,592	260,197	260,756	262,812	ECB/2013/33 Annex 2.Part 2.9.1
	Households	369,465	344,091	352,358	358,662	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	233,930	209,446	214,232	219,662	Annex V.Part 1.42(f), 44(c)
Debt securities issued		256,605	238,166	252,242	248,683	Annex V.Part 1.37, Part 2.98
Of which: Suboro	dinated Debt securities issued	23,370	23,781	24,515	24,600	Annex V.Part 1.37
Other financial liabilities		3,301	3,080	3,086	2,983	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		2,218,903	2,022,720	2,227,712	2,262,762	



2022 EU-wide Transparency Exercise Market Risk

BNP Paribas

									Divi i dii													
	SA					I	М									IM						
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE I	RISKS CAPIT			VaR (Memora	andum item)	STRESSED VaR (Memorandum item)		INCREM DEFAU MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	RISKS CAPITA FOR CTP	AL CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVG)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)			LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/12	2/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk	1,414 380 1,034	1,800 350 1,450	234 0 0	72 0 0	930 0 0	314 0 0							238 0 0	67 0 0	898 0 0	270 0 0						
Equities Of which: General risk Of which: Specific risk	0	0	216 0	74 0	372 0	167 0							204 0	59 0	469 0	136 0						
Foreign exchange risk Commodities risk Total	847 0 2.261	568 0 2.367	75 93 365	24 46 121	183 235 1.039	62 119 397	218	244	34	48	49	21,205	81 150 363	18 31	212 356 1.095	54 77 311	210	175	41	57	4E	21.561
Total	As of 31/03/2022	As of 30/06/2022	303	121	1,039	As of 31/		244	34	40	49	21,203	363	102	1,093	As of 30/06		1/3	72	37	40	21,301
Traded Debt Instruments	2,448	2,049	242	79	790	283							264	116	806	285						
Of which: General risk	414	474	0	0	0	0							0	0	0	0						
Of which: Specific risk	2,034	1,575	0	0	0	0							0	0	0	0						
Equities	0	145	177	59	364	139							163	57	297	92						
Of which: General risk Of which: Specific risk	0	34 112	0	0	0	0							0	0	0	0						
Foreign exchange risk	5,938	5,013	45	21	133	61							53	28	111	36						
Commodities risk Total	0 8.386	7,208	181 365	59 130	289 903	50 325	291	297	47	69	55	20.416	190 384	86 157	189 853	71 296	355	352	41	106	132	21,546
IOLAI	8,386	7,208	365	130	903	325	291	297	4/	09	55	20,416	384	15/	853	296	333	352	41	100	132	21,340

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach BNP Parbas

		Standardised Approach												
		As of 30/09/2021 As of 31/12/2021												
		Original Exposure Value* Risk exposure amount Value adjustments and provisions Configurate Exposure Value* Risk exposure amount Value adjustments and provisions												
	(min EUR, %)													
	Central governments or central banks Regional governments or local authorities	45,917 5.797	51,438 3,280	12,827 662		44,877 5.466	50,088 3.239	13,363						
	Regional governments or local authorities Public sector entities	19.212	3,280 18,450	2,305		5,466 19,599	3,239 18.959	2.194						
	Multilateral Development Banks	199	195	1,303		185	185	2,1,74						
	International Organisations	755	755	0		765	765	0						
	Institutions	53.754	53.415	5,483		48.350	48,468	5,380						
	Corporates	124,880	89,727	66,789		119,375	85,569	69,411						
	of which: SME	18,766	13,091	11,009		20,257	14,332	12,045						
	Retail	126,264	95,529	65,513		126,056	94,514	64,868						
Consolidated data	of which: SME	32,123	27,079	15,723		32,326	26,687	15,493						
Corisondated data	Secured by mortgages on immovable property	62,236	52,217	22,963		62,876	52,782	23,067						
	of which: SME	9,873	8,726	4,083		9,865	8,633	3,939						
	Exposures in default	12,236	5,765	6,477	6,091	11,070	5,064	5,604	5,690					
	Items associated with particularly high risk	1,267	928	1,381		1,345	888	1,310						
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and commutates with a ST credit accessment Collective investments undertakings (CIU)	0		0		1								
	Collective investments undertakings (CIU) Equity	8.135	6,808	17.768		8,737	7.285	18,661						
	Other exposures	30.738	30,497	23.037		41.943	41.860	21.653						
	Standardised Total ²	491,390	409,004	225,205	8.623	490,645	409.667	226.142	8,071					
		(x) Original exposure, unlike Ex							-,					

Organic operator, units Epocars vaius, in reported before tabley pits account any effect of set to cost convenient factors or cost risk in religions inchrispany (e.g., substitution effects).
(5) Spandendesh of Store in reliable this Societion positions valies in the subskip for the 10.23 Store in the subskip for the 10.23 Store in reliable this Societion position value in the subskip for the 10.23 Store in reliable for the subskip for the 10.23 Store in reliable for the first position in the subskip for the 10.23 Store in reliable for the 10.23 Store in reli

		The state of the s									
					Standardisc	d Approach					
			As of 30,	/09/2021			As of 31,	/12/2021			
	(refe EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %) Central governments or central banks	5,125	5,109	2,388		5,904	6,016	3,577			
	Regional governments or central banks Regional governments or local authorities	3,123	279	2,300		332	308	3,3/7			
	Regional governments or local authorities Public sector entities	400	386	32		501	477	41			
	Multilateral Development Banks	400	300			201	477	10			
	International Organisations	0	0	0		0	0	0			
	Institutions	6.256	7.751	1,500		5,090	7.025	1.476			
	Corporates	28.364	22,965			19,479	14,532				
	of which: SME	2,157	1,524			2,259	1.527	1.297			
	Retail	13,181	10,131	6,669		13.261	9.254	6.090			
FRANCE	of which: SME	6,919	5,521	3,211		6,962	5,194	3,044			
FRANCE	Secured by mortgages on immovable property	8,326	7,051	3,099		8,084	6,846	3,011			
	of which: SME	1,360	1,288	584		1,474	1,342	606			
	Exposures in default	2,030	834	930	854	1,921	815	910	848		
	Items associated with particularly high risk	0	0	0		1	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		1	1	1			
	Equity	3,158	2,466			3,416	2,708	6,366			
	Other exposures	17,475	17,234	11,419		27,811	27,729	10,262			
	Standardised Total ²				1,062				1,058		

		exposures, six includes general chick not acquisitents.								
					Standardisc	d Approach				
			As of 30,	09/2021			As of 31,	/12/2021		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min EUR. %)	19,760	20,671	641		19.412	19.981	791		
	Central governments or central banks Regional governments or local authorities	19,760	20,671	64		549	19,961	791		
	Regional governments or local authorities Public sector entities	15.891	16.341	1,123		16.447	17.010	1,135		
	Public sector entities Multilateral Development Banks	15,891	10,341	1,123		10,447	17,010	1,133		
	International Organisations	0				0		ı ö		
	Institutions	11.773	11.770	375		12.136	12,134	401		
	Cornorates	28.374	20,595	18,651		29,255	21.688			
	of which: SME	4,149	3.089	2.092		4,458	3,484	2,480		
	Retail	15,677	13,979	9,948		15,709	14,120	10,045		
	of which: SMF	3,256	2,659	1,458		3,220	2.719	1,494		
UNITED STATES	Secured by mortgages on immovable property	22.672	18.571	8.473		23,788	19,440	8.845		
	of which: SME	2.857	2,602	1,152		2,874	2,624	1,167		
	Exposures in default	476	407	490	57	375	290	324	60	
	Items associated with particularly high risk	756	547	819		727	502	750		
	Covered bonds	0	0	0		0	0	0		
I	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
I	Collective investments undertakings (CIU)	0	0	0		0	0	0		
I	Equity	130	109	810		128	107	806		
I	Other evangures	1.627	1,627	1.620		1.791	1.791	1.644		
	Standardised Total ²				534				521	

					Standardisi	ed Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
BELGIUM	Control construenties or control hashed Aprille carden weight and an administration Aprille carden weight and an administration Aprille carden weight and an administration Construenties Construenties Of selection (Control of the Control of the Co	2,590 847 40 0 0 715 2,271 471 2,960 963 2,550 1 1 159 0 0 0 0	2,590 888 21 0 0 6,527 171 2,080 876 2,516 1 112 0 0 0 0 2,59	2,188 105 6 6 0 145 1,760 155 1,413 510 912 124 0 0 0 0 0 527	- 44	2,499 874 42 0 0 258 2,268 3,112 961 2,651 1 167 0 0 0 0	2,459 895 18 18 0 0 254 7,829 151 2,175 870 2,615 1 119 0 0 0 0 0 271	2,002 125 14 0 0 52 1,953 136 1,496 507 948 0 0 141 0 0 0	40
	Other exposures Standardised Total ²	2,038	2,038	1,960	66	1,934	1,934	1,922	70
	Standardised (Otal)				99				70

		(2) Total value adjustments and provisors per contry of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds enductions related to the exposures, but includes general confirm data adjustments and the adjustments and the exposures, but includes general confirm data adjustments and the exposures, but includes general confirm data adjustments and the exposures, but includes general confirmation and the exposures, and the exposures, but includes general confirmation and the exposures, but includes general confirmation and the exposures, but includes general confirmation and the exposures and the exposures and the exposures are adjustments and the exposures are adjustments and the exposures are adjustments.								
					Standardisi	ed Approach				
			As of 30;	/09/2021			As of 31,	/12/2021		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²	
	(min EUR, %) Central governments or central banks	2.547	2,698	1,189		1.538	1.793	40		
	Regional governments or central banks Regional governments or local authorities	3,253	1,454	291		2,842	1,793	266		
	Public sector entities	2,404	1,244	923		2.089	951	796		
	Multilateral Development Banks	2,404	1,211	0		0	0	7,50		
	International Organisations	ō	0	ō		ō	ō	ō		
	Institutions	549	464	187		411	331	160		
	Corporates	8,780	6,325	5,191		9,470	7,051	5,665		
	of which: SME	2,499	1,855	1,494		2,675	2,256	1,822		
	Retail	31,276	25,797	17,027		30,713	25,255	16,646		
ITALY	of which: SME	5,130	4,359	2,497		5,423	4,512	2,584		
TIALI	Secured by mortoages on immovable property	1,085	1,050	518		1,020	984	475		
	of which: SME	696 2.670	670	303		667 2,550	639	286		
	Exposures in default	2,670	1,028	1,145	1,700	2,550	992	1,117	1,5	
	Items associated with particularly high risk Covered bonds			0		0	U			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0			
	Collective investments undertakings (CIU)	0		0			0			
	Equity	98	73	267		100	78	253		
	Other exposures	3.876	3.876	3,470		4.066	4.066	3.621		
	Standardised Total ²	1,010	3,1.0		2.193		,,,,,,	5/121	2.0	



BNP Paribas

until turnous											
				Standardise	d Approach						
		As of 30/	09/2021			As of 31)	12/2021				
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
Control developments or control taskes Relicited comments for local attherities Relicited Comments for the Control of the Control Relicited Company of the Control Relicited	56 6 51 0 7,001 2,899 364 12,971 2,455 1,166 0 0	56 6 50 0 0 6,998 1,947 238 6,479 2,262 1,118 0 236	86 1 50 0 0 399 1,920 273 4,456 1,292 400 0	279	52 6 50 0 0 7,169 3,448 395 13,887 2,576 1,122 0	52 6 46 0 0 7,167 2,246 316 7,086 2,357 1,076 0	62 1 46 0 0 333 2,215 2,25 4,894 1,347 382 0 0 258	273			
Theme associated with custricularly biosh risk Convered books Chilms on institutions and convolves with a ST credit assessment Equility Converting the conve	0 0 0 0 308 1,007	0 0 0 0 276 1,007	0 0 0 704 708	435	0 0 0 0 333 886	0 0 0 270 886	0 0 0 0 687 587	429			

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	12/2021			
	(min ELIR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
Re PP	until at described having and an analysis of the state of	669 13 35 0 0 11,243 4,015 997 16,793 3,036 1,490 0 0 0 0 0 569	694 133 35 0 0 11,088 3,859 794 9,551 2,951 1,419 3 495 0 0 0 0 0	144 3 3 4 0 0 308 2,290 614 6,774 1,485 576 2 555 0 0 0 0 1,445	521	7544 13 45 6 0 0 9,251 4,671 912 16,615 3,160 1,518 4 913 0 0 0 0 0 0 590	775' 133 45 65 0 0 0 9,208 4,387' 676 78,817' 1,424 440 0 0 0 0 0 0 584	12 3 4 4 0 0 297 2,536 581 6,894 1,591 583 2 470 0 0 0 0	503		
	ther exposures tandardised Total ²	1,849	1,849	1,120	689	1,948	1,948	1,216	680		

(1) Chignel exposes, unlike Exposure vilsue, in reported before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (u.g., substitution effects).
(2) Total vilsue adjustments and provisions per country of counterpainty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30	09/2021			As of 31,	12/2021			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)			23		149	141				
	Central governments or central banks Regional governments or local authorities	43	36	23		149	141	22			
	Regional governments or local authorities Public sector entities	0		0							
	Multilateral Development Banks	0	ů	0		0	0	0			
	International Organisations	i i	ō	ō		ō	ō	i i			
	Institutions	177	176	34		148	147	29			
	Corporates	1,244	1,429	1,103		1,245	1,287	1,033			
	of which: SME	327	181	181		348	141	141			
	Retail	176	149	110		132	103	76			
LUXEMBOURG	of which: SME	119	115	85		75	70	51			
LOXLINDOUNG	Secured by mortgages on immovable property	62	32	14		56	24	10			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	15	10	14	4	14	9	13	4		
	Items associated with particularly high risk	0		0		0	0				
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0				0					
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)			0							
	Equity	759	308	985		917	353	1.047			
	Other exposures	516	516	502		505	505	486			
	Standardized Total ²				6			101	6		

		Standardised Approach								
			As of 30/	09/2021			As of 31	/12/2021		
		Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min EUR, %) Central governments or central banks	264	264	83		266	266	81		
	Regional governments or local authorities	73	71	13		82	80	12		
	Public sector entities	13	12	3		13	12	3		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	439 2,758	427 1,486	178 1,364		515 2,908	504 1,516	207 1,411		
	Corporates of which: SME	2,758 1,085	1,486	1,364		1,173	1,516	1,411		
	of which: SME Retail	2,176	1,782	1,177		2,320	1,848			
	of which: SME	1,172	915	527		1,266	936	539		
SPAIN	Secured by mortgages on immovable property	3,851	3,963	1,456		3,908	4.021			
	of which: SME	0	0	0		0		. 0		
	Exposures in default	924	713	734	201	874	653	664	208	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0		
	Collective investments undertakinos (CIU)	193	190	483		191	189	479		
	Equity Other exposures	193 278	190 278	483 278		191 251	189 251	246		
	Standardised Total ²	270	200	270	268	1.71	1,1	240	265	

(1) Chrismal excosure, unlike Excosure value, is recorded before taking into account any effect due to credit convenion factors or credit nik mitioation bichnicuss (so. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

		(2) recurrence apparations and provincian for the County for Count								
					Standardise	ed Approach				
			As of 30	/09/2021			As of 31,	/12/2021		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²	
	(min EUR, %) Central governments or central banks	36	26	16		54	Ed	37		
	Regional governments or local authorities	10		.0		,,,				
	Public sector entities	0		0		ů ů	0	ů		
	Multilateral Development Banks	0		0		i i	0	0		
	International Organisations	ō	ō	ō		ō	0	ō		
	Institutions	2.619	2.619	78		2,487	2.487	65		
	Corporates	39	23	18		43	24	19		
	of which: SME	10	1	1		10	1	1		
	Retail	4	1	1		3	1	0		
JAPAN	of which: SME	4	1	1		3	1	0		
JAPAN	Secured by mortgages on immovable property	2	1	0		1	1	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0		0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0			
	Collective investments undertakings (CIU)			0				0		
	Equity	1 22	1	27		1	1	26		
	Other exposures	27	21	2/		34		26		
	Standardised Total ²									

**Opposed arguments, unlike Episones value, is reported before belong the counter are willed due to most convenient betom or most on entirgation beforeasing in judicial base of the counter are willed due to most convenient betom or counter and entire processing and pulsars and processing or country of contrariesty enclades from the first processing and pulsars and pulsars and pulsars (20%) and other count funds whatches valued to the growments, but includes one of their depositions of the depositions.

					Standardisc	ed Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	5	2,466	9		5	2,371	7	
	Public sector entitles Multilateral Development Banks	4	4	1		5	4	1 0	
	International Organisations Institutions	0 94	0 94	0 35		0 86	0 77	0	
	Corporates of which: SME	1,291 386	819 261	805 255		1,377 376	787 240	776 236	
NETHERI ANDS	Retail of which: SME	1,295 1,048	1,198 955	730 548		1,369 1,094	1,240 974	758 559	
NETHERLANDS	Secured by mortoaces on immovable property of which: SME	5,247 12	2,403 12	847 8		5,093 0	2,341 0	834 0	
	Exposures in default Items associated with particularly high risk	45 0	22 0	23 0	10	41 0	20 0	21 0	12
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU) Equity	0 54	36	0 87		0 54	0 37	0 89	
	Other exposures Standardised Total ²	123	123	94	29	131	131	101	31



					Standardise	ed Approach					
			As of 31,	03/2022			As of 30,	06/2022			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions		
	(min EUR, %) Central governments or central banks	38.618	43,932	13,419		41.460	46,590	13.873			
	Regional governments or local authorities	5,763	4,196	752		6,346	4,208	751			
	Public sector entities	20,287	19,727	2,487		20,027	19.618	2.148			
	Multilateral Development Banks	155	154			177	177				
	International Organisations	984	984	0		942	942	0			
	Institutions	56,917	57,258	5,781		45,496	45,875	6,035			
	Corporates	118,878	86,147	69,754		128,685	96,449	77,801			
	of which: SME	19,437	13,563	11,588		19,715	14,161	11,862			
	Retail	132,898	98,521	67,767		133,266	100,646	69,200			
Consolidated data	of which: SME	32,926	27,045	15,685		35,415	28,784	16,862			
Consolidated data	Secured by mortgages on immovable property	67,454	56,459	25,413		68,907	57,416	26,317			
	of which: SME	8,886	7,649	3,993		8,962	7,747	4,027			
	Exposures in default	11,334	5,141	5,765	5,869	11,066	5,180	5,755	5,56		
	Items associated with particularly high risk	1,570	1,022	1,515		1,638	1,054	1,534			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and cornorates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakinos (CIU)	1	1	1		1	1	1			
	Equity	9,001	7,530	19,569		9,485	7,950	20,330			
	Other exposures	46,363	46,235	22,222		42,070	41,961	21,372			
	Standardised Total ²	510,222	427,306	234,445	8,428	509,566	428,068	245,119	8,178		

					Standardise	d Approach				
			As of 31,	/03/2022			As of 30/	06/2022		
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²	
	Central governments or central banks	6,234	6,233	3,777		7,122	7.127	3,634		
	Regional governments or local authorities	407	497	96		452	538	104		
	Public sector entities	561	538	46		569	542	48		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	7,209	9,391	1,832		7,381	9,567	2,023		
	Corporates	19,978	14,509	10,577		22,346	17,179	12,048		
	of which: SME	2,247	1,534	1,311		2,373	1,604	1,367		
	Retail	16,686	11,524	7,756		16,665	11,536	7,781		
FRANCE	of which: SME	7,241	5,215	3,025		8,815	6,033	3,654		
TICHICL	Secured by mortgages on immovable property	7,725	6,509	2,905		7,522	6,416	2,853		
	of which: SME	1,412 2,266	1,259 1,116	557 1.347	874	1,513 2,146	1,363 1.020	612 1.140		
	Exposures in default	2,266	1,116	1,347	8/4	2,196	1,020	1,140		
	Items associated with particularly high risk Covered bonds	1	U				0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment		0				0			
	Collective investments undertakings (CIU)	1	1	1		1	1	1		
	Equity	3,409	2,711	6,279		3,540	2,822	6,465		
	Other exposures	31,328	31,200	10.746		27,485	27.376	9,799		
	Standardised Total ²				1.186			1,111	1.1	

		exposures, but includes gener	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
	(min PER %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	10,701	11,035	785		11.377	11,640	1,233	
	Regional governments or local authorities	569	383	77		1.019	714	143	
	Public sector entities	17.202	17,777	1,296		17.312	17.952	1,294	
	Multilateral Development Banks		. 0	0		. 0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	16,264	16,271	523		9,717	9,716	425	
	Corporates	29,844	22,306	20,202		33,185	24,952	22,695	
	of which: SME	4,266	3,301	2,337		4,553	3,590	2,522	
	Retail	16,049	14,602	10,401		16,784	15,559	11,093	
UNITED STATES	of which: SME	3,059	2,746	1,509		3,201	2,887	1,589	
ONLIED STATES	Secured by mortgages on immovable property	24,732	20,246	9,012		26,465	21,268	9,354	
	of which: SME	2,371	2,125	925		2,074	1,853	790	
	Exposures in default	367	285	314	31	384	312	356	41
	Items associated with particularly high risk	777	563	844		735	545	817	
	Covered bonds	0	0	0		9	0		
	Claims on institutions and corporates with a ST credit assessment	u u	U	0			U	0	
	Collective investments undertakinos (CIU) Equity	137	112	968		157	124	974	
	Equity Other emesures	2.046	2.046	968 1.686		2 102	124 2 102	1 886	
		2,040	2,010	1,000	308	2.102	2.102	1.000	340
	Standardised Total ²								

					Standardise	d Approach			
			As of 31,	03/2022			As of 30/	06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	4,032 1,188	4,032 1,227	2,132 138		3,744 1,206	3,743 1,245	2,029 141	
	Public sector entities Multilateral Development Banks	61 0	19 0	4 0		59 0	18 0	4	
	International Organisations Institutions	0 328 2.488	323	0 67		0 338 2.363	0 323 8.302	67	
	Corporates of which: SME Retail	2,488 439 3,826	7,854 178 2,471	2,180 171 1,701		2,363 465 3,841	8,302 148 2,511	2,153 136 1,722	
BELGIUM	of which: SME Secured by mortgages on immovable property	1,106 5,539	990 5.452	591 1,936		1,178 5,693	1,051	627	
	of which: SME Exposures in default	1 121	1 66	0 80	43	1 193	1 132	0 145	49
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0 0 340	0 0 288	0 0 592		0 0 387	0 0 319	0 0 641	
	Other exposures	1,976	200 1,976	1,968		1,833	1,833	1,828	
	Standardised Total ²				88				85

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g. substitution effects).

		(2) Total value adjustments an exposures, but includes gener		interparty excludes those for se	curitisation exposures, additiona	d valuation adjustments (AVAs)	and other own funds reduction	s related to the	
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	2,187 2,714	2,309 1,714	20 343		2,988 2,717	3,155 1,243	25 249	
	Regional governments or local authorities Public sector entities	2,714	1,103	1.071		1.732	765	733	
	Multilateral Development Banks	1,107	1,100	1,001		1,732	,00	733	
	International Organisations	n n	0			n n	0	0	
	Institutions	584	503	224		329	237	166	
	Corporates	9,120	6,814	5,519		9,325	7,149	5,677	
	of which: SME	2,415	1,946	1,681		2,385	1,929	1,582	
	Retail	31,047	25,528			31,393	26,093	17,172	
ITALY	of which: SME	5,411	4,496	2,576		5,560	4,743	2,719	
TIALI	Secured by mortgages on immovable property	988	954	487		994	949	455	
	of which: SME	326 2.578	311	138 1.070		606 2,523	572 951	253 1.060	
	Exposures in default	2,578	962	1,070	1,655	2,523	951	1,060	1,619
	Items associated with particularly high risk	u o	U	0		0	U	0	
1	Covered bonds	U O	U				U		
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0				0		
1	Collective investments undertakings (CIU) Equity	123	95	408		132	101	460	
1	Other exposures	3.990	3.990	3,553		3.848	3.848	3,399	
	Standardised Total ²	3,230	3,330	3,333	2.177	3,040	3,040	3,333	2.150



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach BNP Paribas

	BNP Parbas													
				Standardise	d Approach									
		As of 31,	03/2022			As of 30,	06/2022							
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
(min EUR, %)														
Central doververmentals or central banks. Resolved sever resolvents for local authorities. Resolved and sever resolvents for local authorities. Resolved and the several sever	66 15 40 0 7,144 3,142 421 14,135 2,623 1,178 511	50 15 45 0 0 7,154 2,261 326 7,233 2,384 1,107 0 205	99 3 45 0 0 3599 2,236 308 4,999 1,362 395 0 0 253	288	61 13 49 0 8,040 3,908 491 13,870 2,622 1,142 0 95	61 13 45 0 0 7,957 2,656 385 7,225 2,367 1,085 0 195	104 3 45 0 0 452; 2,593 366 4,996 1,352 389 0 0 225							
Items associated with scarticularity with rest. Covered books Covered books Collective investments undertakines (CUI)	0 0 0 277 970	0 0 0 252 970	0 0 0 646 680	446	0 0 0 276 909	0 0 0 251 909	0 0 0 648 641	423						
Standardised Total*				t due to credit conversion factor				423						

	Standardised Approach													
		As of 31,	03/2022			As of 30,	/06/2022							
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²						
(min EUR, %) ts or central banks	780	789	14		1.014	1.023	14							
nts or local authorities	11	11	2		13	13	3							
3	23	23	3		25	25	4							
oment Banks	0	0	0		0	0	0							
nisations		0	0		0	0	0							
	9,879	9,736			6,407	6,265	194							
	4,629	4,355	2,371		4,953	4,598								

	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	780	789	14		1,014	1,023	14	
	Regional governments or local authorities	11	11	2		13	13	3	
	Public sector entities	23	23	3		25	25	4	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	9,879	9,736	281		6,407	6,265	194	
	Corporates	4,629	4,355	2,371		4,953	4,598	2,631	
	of which: SME	880	625	580		931	653	590	
	Retail	17,246	9,878	6,929		16,736	9,872	6,926	
GERMANY	of which: SME	3,334	2,688	1,536		3,382	2,680	1,531	
GERMANI	Secured by mortgages on immovable property	1,614	1,539	636		1,551	1,490	617	
	of which: SME	4	4	4		0	0	1	
	Exposures in default	880	424	451	486	889	449	476	470
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	578	573	1,457		546	541	1,373	
	Other exposures	1,972	1,972	1,218		2,042	2,042	1,279	
	Standardised Total ²				705				699
	·	(1) Original property unlike Ex				and the state of the state of the state of	to the first of the state of th	•	

		exposures, but includes gener		anterparty excludes those for se	curitisation exposures, additions	i vauacon aquioments (AVAS)	and other own runds reduction	is related to the	
					Standardise	ed Approach			
			As of 31,	/03/2022			As of 30,	(06/2022	
	(min FIE %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Committee of the Commit	113 0 0 0 0 147 1,200 317 204 103 63 0 0 0 0 0 0 0 0 0 0 0 147 1,200 10 10 10 10 10 10 10 10 10 10 10 10 1	102 0 0 0 147 1,218 98 98 16 16 0 0 0 0 337,7	12 0 0 0 0 0 29 98 91 101 107 2 2 2 0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1	9	94 0 0 0 0 0 0 177 1.354 124 228 130 58 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	83 0 0 0 1156 1,500 152 125 125 125 10 0 0 0 0 373 833		7
l	Standardised Total ²				10				9

10 [Original exposure, untile Exposure value, in reported before taking into account any effect due to credit convenien factors or credit nick mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisors per country of counterparty encludes those for securitation exposure, additional valuation adjustments (AVAs) and other own funds industrien related to the

					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	(06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments provisions ²
	(min EUR, %) Central governments or central banks	266	266	85		298	298	85	
	Regional governments or local authorities	57	55	10		119	116	19	
	Public sector entities	7	7	3		8	7	3	
	Multilateral Development Banks	i i				0	0	0	
	International Organisations	ō	ō	i i		ō	ō	ō	
	Institutions	417	408	159		477	468	191	
	Corporates	2,747	1,638	1,456		2,941	1,920	1,678	
	of which: SME	1,083	491	397		1,134	510	411	
	Retail	2,412	1,919	1,272		2,583	2,068	1,368	
CDATE	of which: SME	1,298	964	555		1,397	1,056	609	
SPAIN	Secured by mortgages on immovable property	3,894	3,943	1,445		3,903	3,949	1,444	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	849	637	647	210	826	607	617	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
	Equity	202	200	507		181	179	453	
	Other exposures	246	246	242		239	239	235	
	Standardised Total ²				260				

Compared accordinate (control blank) 24 25 26 27 27 27 27 27 27 27			(2) Total value adjustments an		interparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs)	and other own funds reduction	is related to the	
As of 31/03/2022			exposures, but includes gener	al credit risk adjustments.						
Control enveromental or count laboral Exposure Value Risk exposure amount Value Alfordments and provisions Exposure Value Risk exposure amount Value Alfordments and provisions Exposure Value Risk exposure amount Value Alfordments and provisions Exposure Value Risk exposure amount Value Alfordments and provisions Exposure Value Risk exposure amount Value Alfordments Control exposure value Risk exposure amount Value Alfordments Control exposure value Risk exposure amount Value Alfordments Control exposure value Control						Standardise	d Approach			
Compared accordinate (control blank) 24 25 26 27 27 27 27 27 27 27				As of 31,	/03/2022			As of 30,	(06/2022	
Comparison of			Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
Residuated commensus or floor authorities 0 0 0 0 0 0 0 0 0			26		12			47	34	
Public active entition			26	26	12		4/	4/	24	
Multifactor Development Banks 0			0	0				0	0	
Information of Consistence 0			ů	0	ů		0	0	0	
Testifications 1,272 3,772 74 1,500 1,599 47			0	0	0		0	0	0	
Conventes 31 21 17 39 25 20 18 18 18 18 18 18 18 18 18 18 18 18 18			3,272	3.272	74		1,900	1.899	47	
of which, DSC 1 1 2 1 1 1 1 1 1 1			31	21	17		39	25	20	
JAPAN			3	1	1		7	1	1	
Siccord for non-transent immorable arounds: Control of the cont		Retail	6	4	2		3	2	1	
A comment of the comm	TADAN	of which: SME	6	3	2		3	2	1	
Execute in indicate These associated with anti-cularly help in its Covered loads Covered loads	JAPAN		1	1	0		1	1	0	
These association down that office after his or in a 0 0 0 0 0 0 0 0 0			0	0	0		0	0	0	
Conword books (0	0	0	0	0	0	0	
Calmen on institutions and corporates with a ST credit assessment 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0	0		0	0	0	
Collective investments undertakings (CIU) 0			0	0	0		0	0	0	
Soulty 1 1 4 1 1 4 Other encourses 31 21 22 27 27 29 19				U				0	0	
Other excessures 31 31 23 27 27 19					4			1	4	
			31	31	23		27	27	19	
		Standardised Total ²	,,,			0			.,	

					Standardise	ed Approach			
			As of 31,	03/2022			As of 30/	06/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	10	3,058	6		9	3,001	6	
	Regional governments or local authorities	5	4	1		13	12	2	
	Public sector entities	5	4	1		6	5	1	
	Multilateral Development Banks International Organisations	0		0		0	0	0	
	International Organisations Technologies	120	107	27		205	177	40	
	Corporates	1.418	743	730		1,427	760	758	
	of which: SME	374	216	215		348	225	224	
	Retail	1,597	1,368	851		1,471	1,328	819	
NETHERI ANDS	of which: SME	1,119	990	568		1,143	1,008	578	
INE ITTERLANDS	Secured by mortgages on immovable property	6,049	2,616	1,194		5,984	2,599	925	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	38	18	18	12	37	18	19	12
	Items associated with particularly high risk Covered bonds	0		0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment						0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	61	46	112		61	46	112	
	Other exposures	121	121	91		122	122	90	
	Standardised Total ²				33				34

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

BNP Paribas

			IRB Approach											
			As of 30/09/2021 As of 31/12/2021											
		Original	Original Exposure Exposure Risk exposure amount Value adjustments Original Exposure Exposure Value Val											
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions	
	Central banks and central governments	540,503	56	539,653	4,539	13	47	513,645	45	513,047	4,710	4	52	
	Institutions	86,733	225	74,679	16,341	20	222	81,850	183	73,248	16,218	3	217	
	Corporates	729,754	12,493 1.945	559,053 71,223	253,886	2,815 203	8,452 1.082	738,510	11,359 1.951	565,639	248,144	2,474 195	7,842 1.135	
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	83,748 51,025	2,278	42.197	24,825 20.270	203 834	1,082	83,567 54.489	2,304	70,665 45.395	23,435 21.790	195 798	1,135	
	Corporates - Ut Which: SME Retail	288.917	2,278 8,540	42,197 285.388	20,270 54.168	4,229	5.344	290.972	2,304 8,544	45,395 285,269	21,790 56.242	4.273	5.199	
	Retail - Secured on real estate property	192,944		192,452	24.735	1,298	1.198	193,953	2,900	193,449	24.054	1,244	1.139	
	Retail - Secured on real estate property - Of Which:			11.224	2.913	201	175	11.924	380	11.389	2.914	192	162	
Consolidated data	Retail - Secured on real estate property - Of Which:			181.228	21.823	1.096	1.022	182.029	2.521	182,060	21.140	1.051	977	
	Retail - Qualifying Revolving	16.350	820	14.814	3.617	436	704	16.024	821	12.425	3.635	411	667	
	Retail - Other Retail	79,624	4,634	78.122	25.815	2,495	3.442	80,994	4.823	79,395	28,553	2.618	3.393	
	Retail - Other Retail - Of Which: SME	33,937	2,263	32,459	7,724	1,223	1,523	34,372	2,225	32,841	9,664	1,188	1,422	
	Retail - Other Retail - Of Which: non-SME	45,686	2,371	45,663	18,092	1,272	1,919	46,622	2,598	46,554	18,889	1,430	1,971	
	Equity	14,052	0	14,030	48,981	0		14,396	0	14,356	50,025	0		
	Other non credit-obligation assets				298						417			
	IRB Total ²				378.214						375,756			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) and one maximum the securemental potential unitarity in the results price to the 2019 chartcast.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated and exposure or the countries of the countries of the countries are disclosed.

			and the state of t											
								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			Original E	Original Exposure Exposure Risk exposure amount Adjustments Value Value							Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		Central banks and central governments	196,521	0	196,296	218	0	7	250,854	0	250,629	263	0	8
		Institutions	10,315	9	8,459	1,871	4	6	9,138	0	7,902	1,378	0	8
		Corporates	145,306	2,036	112,661	68,763	257	1,680	145,804	2,016	112,693	62,698	243	1,530
		Corporates - Of Which: Specialised Lending	13,557	78	10,983	3,214	8	24	12,614	97	10,113	2,970	1	18
		Corporates - Of Which: SME	21,745	656	19,342	11,289	88	666	23,297	654	20,937	12,085	119	615
		Retail	150,498	4,048	148,660	26,559	2,183	2,550	151,527	4,039	149,700	28,291	2,185	2,532
		Retail - Secured on real estate property	98,893	770	98,893	10,540	385	188	99,055	715	99,055	9,887	360	191
	FRANCE	Retail - Secured on real estate property - Of Which: SME	3,543	80	3,543	952	40	34	3,565	76	3,565	980	38	34
	TRANCE	Retail - Secured on real estate property - Of Which: non-Si		691	95,350	9,587	345	154	95,490	639	95,491	8,907	322	158
		Retail - Qualifying Revolving	11,346	677	9,367	2,833	385	502	11,474	628	9,513	2,786	355	476
		Retail - Other Retail	40,260	2,601	40,400	13,186	1,413	1,859	40,999	2,695	41,132	15,618	1,470	1,864
1		Retail - Other Retail - Of Which: SME	19,905	1,127	19,745	4,515	582	730	20,173	1,174	20,037	6,468	610	733
		Retail - Other Retail - Of Which: non-SME	20,354	1,474	20,654	8,671	831	1,129	20,826	1,522	21,095	9,150	859	1,132
1		Equity	9,273	0	9,262	32,451	0	0	9,635	0	9,608	33,518	0	0
		Other non credit-obligation assets												
		IRB Total												

(i) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)

							IRB Ap	oproach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	41,132		41,132	38	0	0	26,806	0	26,806	38	0	0
	Institutions	11,916		9,675	1,522	0	5	12,246	2	10,447	1,941	0	5
	Corporates	110,37		80,223	26,256	137	472	113,273		82,906	26,163		445
	Corporates - Of Which: Specialised Lending	6,006	178	5,100	1,942	137	78	6,258	183	5,285	1,784	77	90
	Corporates - Of Which: SME	1,198	0	1,003	140	0	0	1,435	0	1,115	161	0	0
	Retail	136	6	136	32	3	3	133	5	133	28	3	
	Retail - Secured on real estate property	44	2	44	10	1	1	44	1	44	9	0	0
UNITED STATES	Retail - Secured on real estate property - Of Whi		0	1	0	0	0	1	0	1	0	0	0
ONTIED STATES	Retail - Secured on real estate property - Of Whi	ch: non-Si 43	2	43	10	1	1	43	1	44	9	0	0
	Retail - Qualifying Revolving	4	0	4	1	0	0	6	0	6	1	0	0
	Retail - Other Retail	88	4	88	22	2	2	83	4	83	18	2	2
	Retail - Other Retail - Of Which: SME	13	1	12	4	1	1	9	1	9	3	1	1
	Retail - Other Retail - Of Which: non-SME	75	3	76	18	2	1	74	3	74	15	2	1
	Equity	422	0	422	1,496	0	0	437	0	437	1,569	0	0
	Other non credit-obligation assets											Of which:	
	IRB Total												

TO Criginal exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of :	0/09/2021					As of :	31/12/2021		
		Original Exposure ¹ Exposur Value ¹			Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
	(min ELR, %)		Of which: defaulted			Of which: provisions defaulted			Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments Institutions	28,541 3.515	0 99	28,535 2.464	170 828	0 12	16 109	27,507 3.641	0 99	27,698 2.502	142 910	0	19 110
	Corporates	67,080	2,394	51,085	27,449	1,235	1,463	65,569 4.035	2,204	50,174	26,582	965 20	1,148
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4,094 7,259	1,038	3,830 6,756	2,316 3,542	35 570	648	7,694	1,112	7,076	2,340 3,714	462	495
	Retail - Secured on real estate property	37,256 24,462	3,043 1,738	37,256 24.462	9,365 5.044	1,315 567	1,704	37,640 24.655	2,896 1.661	37,640 24.655	9,477 5.017	1,246	1,575 798
ITALY	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	795	180	24,462 795	385	77	8.95	733	172	733	357	73	77
TIALY	Retail - Secured on real estate property - Of Which: non-Sh	23,667	1,558	23,667	4,658	490	752	23,922	1,489	23,922	4,659	475	721
	Retail - Qualifying Revolving Retail - Other Retail	3 12.790	1,305	3 12,790	0 4.320	747	0 868	3 12.983	1,235	3 12.983	0 4,460	698	0 777
	Retail - Other Retail - Of Which: SME	6,571	964	6,571	1,981	547	633	6,477	880	6,478	1,925	481	537
	Retail - Other Retail - Of Which: non-SME Equity	6,220 321	340	6,219 321	2,340 1.173	200	235	6,505 329	355	6,505 329	2,536 1.188	217	239
	Other non credit-obligation assets	321		321	1,173			327		JL7	1,100	i i	, i
I	IRB Total												

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

								IRB Ac	proach					
					As of :	0/09/2021		<u> </u>			As of	31/12/2021		
			Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount :	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central b	anks and central governments	24,427	0	24,427	25	0	0	10,681	0	10,680	15	0	0
	Institutio		3,725	1	3,451	985	0	3	3,954	1	3,776	988	0	4
	Corporati		68,537	691	55,663	17,534	29	573	65,135				15	347
		Corporates - Of Which: Specialised Lending	7,517	133	6,318	2,310	0	28	7,498	Cf which: defaulted 0 10,680 15	0	36		
		Corporates - Of Which: SME	1,007	15	571	235	10	2	1,138	35			10	23
	Retail		271	4	262	122	2	7	254	4		114	2	2
		Retail - Secured on real estate property	37	2	37	6	1	1	37	2	37	6	1	1
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-Sh	36	2	36	6	1	1	36	2	36	6	1	1
		Retail - Qualifying Revolving	7	1	7	1	0	0	7	1	7	1	0	0
		Retail - Other Retail	226	2	218	115	1	6	210	2	205	107	1	1
		Retail - Other Retail - Of Which: SME	26	0	16	11	0	5	3	0		1	0	0
		Retail - Other Retail - Of Which: non-SME	200	1	202	104	1	1	207	1			1	1
	Equity		88	0	88	317	0	0	88	0	88	315	0	0
		n credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	27,087	0	27,087	467	0	0	22,643	0	22,642	440	0	1
	Institutions	7,280	0	4,937	895	0	1	2,442	0	2,249	546	0	1
	Corporates	30,120	348	19,574	8,365	26	209	31,435	299	21,280	8,976	35	197
	Corporates - Of Which: Specialised Lending	966	0	768	639	0	8	905	0	701	448	0	3
	Corporates - Of Which: SME	2,144	9	863	359	20	5	2,280	12	934	345	26	4
	Retail	194	6	200	46	3	26	198	6	205	49	- 4	30
	Retail - Secured on real estate property	136	2	136	24	2	1	143	3	144	26	2	1
GERMANY	Retail - Secured on real estate property - Of Which: SME	4	0	3	1	0	0	5	0	4	1	0	0
GERMAN	Retail - Secured on real estate property - Of Which: non-Si	132	2	133	23	1	1 0	138	3	139	25	2	1
	Retail - Qualifying Revolving Retail - Other Retail	3		61			25	3	0	3 58	1		0
		55	3		22	1	25	52	3	58 14	22	2	29
	Retail - Other Retail - Of Which: SME	15 40	1	15 46	17	1	24	13 39	1	14 45	5 17	1	1 28
	Retail - Other Retail - Of Which: non-SME	40 22		96 22	49	1	29	22	2	45 22	49	1	28
	Equity Other non credit-obligation assets	22		22	12	0	0	- 22	0	22	40		
	IRB Total												
					d bedres helder lake seem								

¹⁹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	25,670	0	25,817	25	0	0	26,264	0	26,403	25	0	0
	Institutions	1,307	0	1,269	250	0	1	1,741	0	1,698	339	0	0
	Corporates	37,374	80	28,993	14,175	46	125	37,569	173	30,054	14,596	50	150
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	4,812 1.578	17 33	4,236 1,310	2,461 833	30	13 27	5,452 1.676	17	4,745 1.351	2,827 788	33	14 28
	Corporates - Of Which: SME Retail	9,194	97	8,967	1.660	30	65	9,194	99	1,351 8,996	1.700	62	28 66
	Retail - Secured on real estate property	7,245	47	7,270	1,660	18	24	7,285	45	7,313	1,700	38	24
	Retail - Secured on real estate property - Of Whic		7/	300	1,100	10	24	293	45	7,313	61	30	24
LUXEMBOURG	Retail - Secured on real estate property - Of Whic		40	6,970	1.124	16	21	6.992	38	7.018	1.164	34	20
	Retail - Qualifying Revolving	5,940	- 40	4	1,129	10	21	6,992	36	7,016	2,104	34	0
	Retail - Other Retail	1.943	50	1.693	471	19	40	1.903	53	1.678	472	24	42
	Retail - Other Retail - Of Which: SMF	740	13	400	101	2	14	709	14	392	102	4	13
	Retail - Other Retail - Of Which: non-SME	1,203	37	1,293	370	17	26	1.194	40	1,286	370	20	29
	Equity	570	0	562	2.019	0	0	584	0	577	2.066	0	0
	Other non credit-obligation assets	370	Ů	3.00	-,-17			301	_	377	2,030		
	IRB Total												

							IRB Ap	oproach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	13,504	0	13,504	102	0	0	13,224	0	13,224	100	0	0
	Institutions	1,397	0	876	227	0	0	1,596	0	1,200	401	0	0
	Corporates	15,478	184	12,157	6,171	5	100	15,039	174	11,623	5,852	0	97
	Corporates - Of Which: Specialised Lending	2,284	64	2,213	991	0	33	2,298	60	2,190	964	0	38
	Corporates - Of Which: SME	96	2	96	13 4,075	96	1 509	155 8.922	1 566	141	28 4.210	0	1
	Retail	9,248	328	9,804	4,075	96	509	8,922	544	7,365	4,210	191	529 0
	Retail - Secured on real estate property		1	14	3	1	0		1	15	3	1	
SPAIN	Retail - Secured on real estate property - Of Whici Retail - Secured on real estate property - Of Whici			14	0	0	0	0 15	0	15	0	0	0
517411			1		694	38		3.998	1		3	43	
	Retail - Qualifying Revolving Retail - Other Retail	4,441 4,794	120	4,964 4,827	3,377	38 58	187 322	3,998 4,909	170 373	2,437 4.914	761 3.446	147	176 353
	Retail - Other Retail - Of Which: SME	81	207	82	42	30	322	9,909	3/3	9,914	3,440	147	533
		4.712	205	4,745	42 3,335	57	315	4.825	370	4.830	3,402	146	347
	Retail - Other Retail - Of Which: non-SME Equity	4,/12	205	4,/45	3,335 27	5/	315	4,825	370	4,830	3,902	195	347
	Other non credit-obligation assets			,	2)			3		3	10		0
	IRB Total												

¹⁹ Original exposure, utilise Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of :	30/09/2021					As of	31/12/2021		
		Original Exposure ¹		Exposure Value ¹		amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	35,138	0	35,138	177	0	0	10,741	0	10,741	148	0	0
	Institutions	3,835	0	3,589	610	0	0	4,177	0	3,918	628	0	2
	Corporates	7,771	61	6,593	1,925	1	15	8,283	72	7,053	1,354	22	10
	Corporates - Of Which: Specialised Lending	2,084	60	2,077	301	1	10	2,291	71	2,240	305	22	6
	Corporates - Of Which: SME	34	0	34	3	0	0	31	0	31	3	0	0
	Retail	4	0	4	1			4	0	4	1	0	
	Retail - Secured on real estate property	0	0	2	0	0	0	2	0	2	0	0	0
JAPAN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	2		2		0	0		0				0
	Retail - Other Retail	1	0	1	0	0	0		0				0
	Retail - Other Retail - Of Which: SME	1	0	,		0		, a	0		o o		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	ů,	0	0	0	0	0
	Equity	4	ő	4	16	ő	ő	4	o o	4	16	ő	ő
	Other non credit-obligation assets					_	_					_	
	IRB Total												

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g. substitution effects).

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	1,471	0	1,470	1	0	0	1,537	0	1,535	1	0	0
	Institutions	2,889	0	2,660	450	0	1	4,510	0	4,247	476	0	0
	Corporates	29,604	110 14	21,158 784	8,864 295	55 0	100	27,949 1.172	134	19,918	9,442 359	80	105
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	961 2.458	14	789 947	295	0	11	2,334	14	955 932	363		13
	Corporates - Ut Which: SME Retail	2,458	1 2	81	26/	0	1	2,339	0	173	363 62		22
	Retail - Secured on real estate property	52		52				68	0	68	11		0
	Retail - Secured on real estate property - Of Which: SM		0	32	0	0	0	2	0	2			0
NETHERLANDS	Retail - Secured on real estate property - Of Which; nor		ő	50	7	ő	ő	66	ő	66	10	ő	ő
	Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	1	0		
	Retail - Other Retail	29	2	28	7	1	1	203	2	103	50	1	22
	Retail - Other Retail - Of Which: SME	5	0	4	1	0	0	177	0	78	44	0	21
	Retail - Other Retail - Of Which: non-SME	24	1	23	6	0	1	26	1	25	7	1	1
	Equity	13	0	13	49	0	0	19	0	19	71	0	0
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	31/03/2022					As of	80/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	Exposure ¹	Exposure Value ¹	Risk exposun	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	549,321	46	548,555	4,988	52	48	528,700	70	527,380	6,173	132	46
	Institutions	87,626	185	78,861	19,601	- 4	251	90,103	189	78,481	18,679	3	236
	Corporates	792,323	10,975	601,213	262,736	3,100	7,703	802,261	10,768	614,419	269,560		7,637
	Corporates - Of Which: Specialised Lending	84,338	1,909	70,843	24,799	309	957	84,218	1,818	72,493	25,012		1,045
	Corporates - Of Which: SME	53,903	2,080	44,855	24,498	949	1,461	52,479	2,068	44,493	24,348		1,553
	Retail	294,145	8,296	288,592	59,135	4,433	5,081	298,300	7,970	292,490	59,898		4,889
	Retail - Secured on real estate property	197,531	2,760	197,001	26,805	1,436	1,112	200,132	2,628	199,613	26,794		1,072
Consolidated data	Retail - Secured on real estate property - Of Which: SME	12,083	359	11,523	3,129	188	157	12,197	344	11,647	3,033		152
Corisonaucca aata	Retail - Secured on real estate property - Of Which: non-S		2,401	185,478	23,676	1,248	956	187,936	2,284	187,966	23,761		920
	Retail - Qualifying Revolving	16,270	800	12,865	3,941	410	610	16,594	834	12,963	4,011		616
	Retail - Other Retail	80,344	4,736	78,727	28,389	2,587	3,359	81,574	4,508	79,914	29,093		3,201
	Retail - Other Retail - Of Which: SME	33,965	2,194	32,480	7,977	1,207	1,387	33,951	2,114	32,371	8,261		1,285
	Retail - Other Retail - Of Which: non-SME	46,379	2,541	46,247	20,412	1,380	1,971	47,623	2,393	47,543 12,246	20,832 42.126	1,282	1,916
	Equity	13,625	U	13,599	47,091			12,278	0	12,296		U	
	Other non credit-obligation assets				478						331	Of which: defaulted	
	IRB Total ²				394,028						396,767		

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	219,365	0	219,121	248	0	10	208,856	0	208,387	299	0	7 8
	Institutions Corporates	9,710 150.997	2.031	8,277 114.126	1,463 59.152	476	1.479	13,045 151.746	1.941	9,598 116.211	1,579 64.583	667	1.594
	Corporates - Of Which: Specialised Lending	11.893	67	9.414	2.761	1/0	1,479	11.412	81	9,169	2,479	42	1,594
	Corporates - Of Which: SME	24.463	698	21.803	13.793	320	616	23,908	708	21.660	13.564	473	712
	Retail	153,640	4.035	151.622	29.781	2.199	2.504	155.855	4.012	153.915	30,439	2.150	2.488
	Retail - Secured on real estate property	101,039	707	101,039	11,646	356	204	102,502	697	102,502	11,684	343	197
FRANCE	Retail - Secured on real estate property - Of Which: SME	3,582	72	3,582	1,113	36	34	3,574	72	3,574	1,095	36	33
FRANCE	Retail - Secured on real estate property - Of Which: non-Si	97,457	635	97,457	10,533	320	170	98,928	625	98,928	10,589	307	164
	Retail - Qualifying Revolving	11,605	624	9,516	3,075	359	430	11,809	653	9,724	3,145	382	435
	Retail - Other Retail	40,996	2,705	41,066	15,059	1,484	1,870	41,544	2,662	41,689	15,609	1,425	1,856
	Retail - Other Retail - Of Which: SME	19,859	1,214	19,724	4,674	621	747	19,999	1,248	19,867	5,059	627	734
	Retail - Other Retail - Of Which: non-SME Equity	21,136 8.940	1,491	21,343 8.926	10,386 30.893	863	1,123	21,545 8.616	1,414	21,823 8.593	10,550 29.657	798	1,122
	Other non credit-obligation assets	8,940	0	8,926	30,693		0	8,616		8,593	47,05/		0
													_
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	· uice		Of which: defaulted	provisions		Of which: defaulted	•		Of which: defaulted	provisions
		inks and central governments	50,320	0	50,320	77	0	0	48,014	0	48,014	78	0	0
	Institution		13,464	2	11,539	2,460	0	5	12,407	2	10,508	1,994	0	5
	Corporate		126,774	404	92,537	30,277	162	441	133,532	385	96,962	32,165	59	463
		Corporates - Of Which: Specialised Lending	6,348	182	5,336	1,933	64	105	6,501	190	5,483	1,826	17	102
	_	Corporates - Of Which: SME	1,205	0	921	174	0	0	784	0	628	136	0	0
	Retail		137	5	137	35	3	2	144	5	145	37	3	2
		Retail - Secured on real estate property	4/	1	4/	9	1		50	1	50	10	1	0
UNITED STATES		Retail - Secured on real estate property - Of Which: SME		0		0			0	0	0	0	0	
OILTED DITTED		Retail - Secured on real estate property - Of Which: non-Si	47	1	47	9	1		50	1	50	10	1	0
		Retail - Qualifying Revolving Retail - Other Retail	84		84	25			91		91	77	0	0
				4		Δ.	2	- 2	12	3		2/		- 2
		Retail - Other Retail - Of Which: SME	10	1	10 74	3 22	1	1	79	1	12 79	3 23	1	1 1
	Facilities	Retail - Other Retail - Of Which: non-SME	473	3	473	1.692	1	1	/9 447	3	/9 447	1.601	1	0
	Equity Other non	credit-obligation assets	4/3	0	4/3	1,014		0	44/		44/	1,001		0
	IRB Total													

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	· uice		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	56,890	0	56,889	78	0	1	51,042	0	51,042	63	0	1
	Institutions	9,137	5	8,327	648	3	4	9,236	5	8,381	714	3	4
	Corporates	72,127	1,515	53,102	23,411	996	954	70,259	1,523	52,858	24,765	1,495	964
	Corporates - Of Which: Specialised Lending	5,802	27	4,276	1,347	2	10	4,615	0	3,628	1,282	0	11
	Corporates - Of Which: SME	11,122	247	10,044	4,354	142	119	11,428	233	10,358	4,407	126	121
	Retail	83,307	874	81,169	12,411	538	413	84,429	840	82,313	12,504	532	388
	Retail - Secured on real estate property	63,051 7,449	433 114	62,492 6.887	7,826 1.545	272	112	63,687 7.607	424 110	63,139 7,057	7,804	267 70	110
BEI GIUM	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf	55,602	319	55.605	6.281	199	43 68	56.079	315	7,057 56.082	6,319	197	42 68
	Retail - Qualifying Revolving	462	16	390	98	199	11	458	14	385	0,319 87	197	9
	Retail - Other Retail	19.794	425	18.287	4.497	257	291	20,285	401	18.789	4.613	257	268
	Retail - Other Retail - Of Which: SMF	7.014	148	5 948	1.094	90	106	6.831	164	5.793	1.068	87	107
	Retail - Other Retail - Of Which: non-SME	12,780	277	12.340	3.402	167	186	13.454	257	12.996	3.546	170	162
	Equity	2.061	0	2.050	7.276	0	0	1,206	0	1.198	4.100	0	0
	Other non credit-obligation assets	2,001	_	2,030	.,0		Ů	1,200	Ů	1,170	4.30	, and	i i
	IRB Total												

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	25,737 3.628	0 99	25,908 2,535	148 787	0	12 111	22,707 3.386	99	22,572 2.210	137 743	0	6 106
	Corporates - Of Which: Specialised Lending	66,690 4,324	1,905	49,591 3,450	26,848 2.615	879 20	1,090	67,526 4,007	1,826	51,264 3.686	27,102 2.410	813 12	1,067
	Corporates - Of Which: SME	7,569	854	6,829	3,783	415	457	7,603	847	6,906	3,855	389	456
	Retail Retail - Secured on real estate property	37,349 25.421	2,713 1.559	37,418 25.425	10,579 6.038	1,424	1,515 770	37,716 25.878	2,430 1.448	37,781 25,883	10,511 6.010	1,236 679	1,349 740
ITALY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf	735 24,686	167 1.393	736 24.689	404 5.634	75 685	76 694	707 25.171	155 1.293	708 25,174	384 5.627	70 609	75 665
117121	Retail - Qualifying Revolving	3	0	3	1	0	0	3	0	3	1	0	0
	Retail - Other Retail - Of Which: SMF	11,925 6.167	1,154	11,989 6.228	4,541 2.013	663 487	745 503	11,835	982 702	11,896 6.101	4,500 1,937	557 413	609 420
	Retail - Other Retail - Of Which: non-SME	5,757	342	5,761 328	2,528 1.183	176	242	5,791	280	5,794	2,563 1.195	144	189
	Other non credit-obligation assets	328	0	328	1,163		0	330		330	1,195	0	J
	IRB Total												

Credit Risk - IRB Approach BNP Paribas

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	17,329	0	17,329	21	0	0	15,166	0	15,166	23	0	0
	Institutions	4,170	1	3,991	1,498	0	4	4,035	1	3,862	1,312	0	4
	Corporates	77,664	285	61,340	19,297	10	255	83,988	284	68,371	19,473	11	323
	Corporates - Of Which: Specialised Lending	7,811	136	6,794	2,452	0	40	7,342	133	6,298	2,384	0	65
	Corporates - Of Which: SME	772	19	525	179	10	24	1,107	1	713	239	11	4
	Retail	252	5	249	139	3	2	253	5	251	145	3	2
	Retail - Secured on real estate property	35	2	35	5	1	1	34	2	34	6	1	1
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-Si		2	34	5	1	1	33	2	33	5	1	1
	Retail - Qualifying Revolving	7	1	7	1	0	0	7	1	7	1	0	0
	Retail - Other Retail	210	2	207	133	1	1	212	2	210	138	1	1
	Retail - Other Retail - Of Which: SME	2	0	2	1	0	0	4	0	5	1	0	0
	Retail - Other Retail - Of Which: non-SME	208	2	205	132	1	1	208	2	205	137	1	1
	Equity	58	0	58	214	0	0	55	0	55	204	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of :	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	•		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
		nks and central governments	25,049	0	25,049	29	0	1	24,538	0	24,538	47	0	1
	Institution		3,522	0	3,325	979	0	2	3,136	0	2,850	740	0	0
	Corporate		32,938	250	22,573	9,514	29	182	32,212	229	21,902	8,355	25	182
		Corporates - Of Which: Specialised Lending	1,556	0	1,083	697 346	0	3	1,279	0	923	635	0	5
		Corporates - Of Which: SME	2,285	12	896		29	4	2,360	14	922	346	25	5
	Retail		194	6	200	47	4	32	195	6	202	45	4	36
		Retail - Secured on real estate property	135	2	136	23	2	1	139	2	139	22	1	1 0
GERMANY		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf	131	0	132	22	0		134	0	135	21		0
		Retail - Qualifying Revolving	2		132	1	6		2	2	133	1	1	0
		Retail - Other Retail	55	2	61	23	2	31	54	2	60	23	2	35
		Retail - Other Retail - Of Which: SMF	13	1	13	-	î	1	12	1	12	~	1	1
		Retail - Other Retail - Of Which: non-SME	43	2	48	18	l î	30	42	2	48	18	î	34
	Equity	The same of this list same	22	0	22	49	ō	0	20	0	20	42	0	0
		credit-obligation assets									-			
	IRB Total													
			(1) Original exp	osure, unlike Ex	posure value, is r	eported before taking i	nto account any	effect due to cres	dit conversion fa	ctors or credit ris	sk mitigation tech	niques (e.g. substitutio	in effects).	

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	•		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	23,362	0	23,496	25	0	0	25,847	0	25,975	27	0	0
	Institutions	1,986	0	1,945	493	0	1	1,342	0	1,305	312	0	1
	Corporates	39,016	171	30,946	15,453	34	95	36,421	168	29,351	15,573	52	146
	Corporates - Of Which: Specialised Lending	5,730 1.355	16 38	5,147	3,019 788	33	13 27	6,005 1.613	16 37	5,470 1,248	3,316 934	2 27	14
	Corporates - Of Which: SME			1,076									25
	Retail	9,319 7,410	95 41	9,117 7,435	1,670 1.179	61 36	64 22	9,551 7,449	91 41	9,204 7,473	1,679 1.181	61 37	59 21
	Retail - Secured on real estate property	7,410	41	7,435	1,179	36	22	7,449	41	7,973	1,181	3/	3
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S		35	7.131	1.116	32	18	7.155	35	7,177	1.114	34	18
	Retail - Secured on real estate property - Ut which: non-S Retail - Qualifying Revolving	7,108	35	7,131	1,116	32	18	7,155	35	7,177	1,114	34	18
	Retail - Other Retail	1.903	53	1.678	489	25	47	2,096	49	1 727	497	23	37
	Retail - Other Retail - Of Which: SME	690	13	377	116	23 E	13	2,096	13	411	117	4	13
	Retail - Other Retail - Of Which: non-SME	1.213	40	1,301	374	20	29	1,227	36	1.316	380	19	25
	Equity	555	0	554	2.016	0	0	550	0	548	1.992	0	0
	Other non credit-obligation assets										4,772		
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	· unoc		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	13,511	0	13,511 1,412	89 411	0	0	12,897 1.550	0	12,897 1.131	86 244	0	0
	Institutions	1,774	0	1,412	411 5.995	0			146		244 5.584	0	1
	Corporates Corporates - Of Which: Specialised Lending	16,972 2.007	164 60	1,939	5,995 830	3	82 34	17,279 1.989	195 60	12,755 1.927	5,584 821	0	84 35
	Corporates - Of Which: SPE	31		1,939	630		34	26	60	25	621		33
	Retail	9.097	523	7.860	4.244	181	520	9,355	546	7,889	4.325	181	547
	Retail - Secured on real estate property	22	1	22	5	1	0	21	1	21	3	1	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SPAIN	Retail - Secured on real estate property - Of Which: non-S	22	1	22	5	1	ō	21	1	21	3	1	ō
	Retail - Qualifying Revolving	4,123	154	2,881	763	38	164	4,251	161	2,782	765	40	167
	Retail - Other Retail	4,952	368	4,956	3,476	142	356	5,082	384	5,085	3,556	140	379
	Retail - Other Retail - Of Which: SME	83	3	83	44	1	6	84	4	84	45	2	7
	Retail - Other Retail - Of Which: non-SME	4,869	365	4,873	3,432	141	350	4,998	380	5,001	3,512	139	373
	Equity	5	0	5	20	0	0	5	0	5	20	0	0
	Other non credit-obligation assets												
	IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk militgation techniques (e.g. substitution effects).

							IRB Ap	proach					
	[As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	31,274	0	31,274	191	0	0	32,795	0	32,795	160	0	0
	Institutions	4,605	0	4,384	814	0	0	4,430	0	4,041	762	0	1
	Corporates	9,234	71	7,920	1,510	23	11	8,859	74	7,620	1,342	8	10
	Corporates - Of Which: Specialised Lending	2,285	71	2,255	307	23	6	2,409	74	2,389	305	8	7
	Corporates - Of Which: SME Retail	23	0	23	2	0	0	20	0	20	2		0
			0	4	1		0	3	0	3	1		0
	Retail - Secured on real estate property	3	0	3	1			2		2	U	0	0
JAPAN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0		0
3741744		3	0	3	1		0	- 2	0	2	0		0
	Retail - Qualifying Revolving Retail - Other Retail	1	0	1	0		0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME		0	0	0		0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME			0			0						
	Recail - Other Recail - Or Which: non-site Equity	4	0	4	16	0	0	4	0	4	16	0	0
	Other non credit-obligation assets	_			10			-			20		, i
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		iks and central governments	1,311	0	1,309	1	0	0	1,301	0	1,300	1	0	0
	Institutions		3,202	0	2,945	435	0	1	4,641	0	4,197	637	0	1
	Corporates		28,758	124	20,875	9,866	91	113	26,113	103	18,824	8,654	36	130
		Corporates - Of Which: Specialised Lending	1,064 2.291	14	887	315		13	1,127	14	919	342 198		14
	Retail	Corporates - Of Which: SME	122	0	911 110	336 25		3	1,076	1	512 119	198 28		1
	Roccam	Retail - Secured on real estate property	69	2	69	11		0	75	0	75	13		3
		Retail - Secured on real estate property - Of Which: SME	2	0	2			0	2		2	1	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-Si	67	0	67	10	0	0	73	0	73	12	0	o o
		Retail - Qualifying Revolving	2	ō	2	0	0	ō	2	0	2	0	ō	ō
		Retail - Other Retail	51	2	40	14	1	3	54	1	43	15	1	3
		Retail - Other Retail - Of Which: SME	28	0	17	8	0	2	27	0	17	8	0	2
		Retail - Other Retail - Of Which: non-SME	24	1	23	7	1	1	27	1	26	7	1	1
	Equity		14	0	14	43	0	0	8	0	8	22	0	0
	Other non o	redit-obligation assets												
	IRB Total													



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	· ·	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivity financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria	1 306 43 102 33 363 8686	37 2 83 2 28 3 0	21 13 42 82 15 2772	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2	0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 2. 2. 56	120 24 12 5 432 0 0 0 2 1 21	0 0 0 4 2 1	0 0 0 80 80 7	000000000000000000000000000000000000000	000000000000000000000000000000000000000	10
[0 - 3M [Belgium	100 380 724 1,173 1,260 5,099 9,227 11,974	135 485 926 3 0 0 1,610 5,857 6,662 15,674	7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	17. 6 4 13. 93. 1,0%	9 634 7 1,118 7 1,023 6 4,018	1: 2: 1: 7: 6: 1,200	99 5 1,467 6 1,057 2 721 1,330 2 1,057 6,757 12,488	39 6 28 11 31 64 728	574 281 3,584 12 586	0 665 48 0	000000000000000000000000000000000000000	442
[0 - 3M	Bulgaria	0 0 0 15 15	0 0 0 0 0 0 0 15 0 15	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	4
[0 - 3M [Cyprus	0 0 3 3 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	37 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0
0 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Czech Republic	0 0 0 0 77 74 41 3	0 0 6 6 0 9 7 7 68 11 0 9	0 0 10 33 41 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	33	0 0 10 0 10 0 0 0 0 8 0 0 0 0 0 0 8 10		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0
[0 - 3M	Denmark	0 3 13 44 66 55 55 54	59	0 0 0 8 20	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22 3 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 13 0 0 0 0	2:	4 0 0 0 0 0 52 5 5 5 294 0 0 350	0 9 0 0 6 56	0 3 929 0 28 18 572	000000000000000000000000000000000000000	000000000000000000000000000000000000000	44
[0 - 3M [Estonia	0	0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0	0	0 0 0 0 0 0	0 0 0 0 0	0



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Finland	8 61 133 66 78 25 418	5 39 85 38 50 0 267 485	8 10 113 40 52 55 50 298		(5) (2) (1.7) 255	0 0 21 20 0 0 188 229	24 47 3 4 0 149 133 359	33 68 0 2,046	0 12 56 0 217 0 0	1,856 0 3,881 0	0 0 0	0 0 0 0 0	2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	6,198 2,007 983 1,417 15,737 5,827 8,313 40,481	5,597 1,813 887 0 12,992 0 6,898 28,187	5,836 937 16 347 294	62 62 62 62 62 62	(27 483 493 1,083	301 1,009 878 520 14,888 3 705	20 149 160 23 42 158 151 703	4,074 353 328 43 108 1,068	154 39 49 972 232 98 195 1,739	4,392 1,251 755 5,781 8,848 7,963	16 793 143 0 0	0 0 0 0 0	318
[0 - 3M [Germany	2,427 549 1,989 1,623 2,448 3,436 1,840	0 1,465 5,310 1,343 0 0	2,314 39 45 44 124 202 431 3.200	105 105 105 105 105 105	(140 40	7 258 1,435 1,400 1,887 1,943	264 18 180 81 99 380 1,630	622 2,842 6,524 2,435 2,616 4,670 4,014	71 332 37 37 182 361 365 1.385	825 1,849 2,710 3,341 8,227 11,054 2,364	0 0 0 0 0	000000000000000000000000000000000000000	432
[0 - 3M [Croatia	0 19 19 0 0 5 8	0 18 19 0 0 4 6	0 8 5 0 0 5 8 8	0 0 0 0		0 10 14 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 14 0 0 0	0 0 306 0 0	0 0 0 0 0	000000000000000000000000000000000000000	13
[0 - 3M [Greece	0 0 0 18 382 460 551 1,581	0 0 0 0 0	0 0 178 382 460 551 1,581	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 20 20	0 0 0 0 180	0 0 0 11 0 0	0 0 0 0 237 0	0 0 0 0	000000000000000000000000000000000000000	26
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	9 9 9 128 128 128 129 1474 1474 18 18 12 12 12 12 12 12 12 12 12 12 12 12 12	0 59 127 15 457 0	0 17 17 0 10 2	0	(((((((((((((((((((0 42 111 29 465 0 21 668	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	122
0 - 3M 3M - 1Y	Ireland	72 277 2 0 0 1,113 824 2,221	0 193 0 0 0 0	5 20 2 0 0 177 277	0 0 0 0 0	20 77 6 6 12 12 122 323	0 181 0 0 0 0 811 425	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 15 0 0 0 0	0 338 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	9
Total	Italy	2,211 896 1,273 703 947 5,188 3,040 2,028	601	782 491 200 190 812	0 0 0 0	200	114 782 502 757 4,376 2,089	6 0 1 40 1 1,777 6,726 8,552	0 47 379 9,273 264 29,679 36,856 76,498	0 0 0 0 0 0 0 28	169 0 0 11 0 0 433	119 3,477 81 0 11 69 0	0 0 0 0	9
Total [0 - 3M [[3M - 117 [Latvia	15,438 0 0 0 0 0 0 94	9,716 0 0 0 0 0 0 94	5,328 0 0 0 0 0	0 0 0 0 0	200 (((((9,903 0 0 0 0 0	8,552 0 0 0 0 0	76,498 0 0 0 0 0	28 0 0 0 0 0	613 0 0 0 0 0	3,757 0 0 0 0 0	3 0 0 0 0	124
Iotal	1	94	94	1 0	. 0	94	1 0	0	. 0		. 0		0	8



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	·	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
		GUITANG IIIIIICAI GSEC	positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Lithuania	20 22 33 5	2 0 0 0 0 0 2 2 21 2 4 5	5 0 0 0 0 10 2 17	0 0 0 0 0		0 0 0 20 24 0	0 0 0 0 0 0	0 0 0 0 0	12 0 0 0 0 0 0 0	258 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	3
[0 - 3M [Luxembourg	() () () () () () () () () ()		0 0 0 4 13 41 58	0 0 0 0 0	4: 1: 5:	0 8 108 114 162 68 9 470	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	82 0 5 0 0 0 0	0 0 0 0 0 0	12
[0 - 3M [Malta													
[0 - 3M [Netherlands	33 122 12 12 13 400 33 748	0 0 0 236	266 1 12 8 22 408 35 512	0 0 0 0 0	() () () () () () () ()	9 0 0 14 4 0 0	0 0 0 2 0 0 0	0 0 0 178 0 0	0 44 23 0 0 85 0	0 2,004 563 0 0 774 0	0 0 5 0 0 0	000000000000000000000000000000000000000	0
To - 3M	Poland	; 211 414 1,02 955 2,999 173 5,783	1 217 390 988 945 2,955 177 5,669	6 18 35 52	0 0 0 0 0	(166 500 277 233 144	2,706	0 0 0 0	0 0 0 0 0	0 185 0 3 0 0 0	0 69 0	0 20 0 0 0	0 0 0 0 0	19
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	140 1111 155 152 788 2-434 1,090 4,844	66 19 704 2.375	0 13 4 2 7 380 174 579	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(100 54 (177 65 404	140 104 52 55 761 1,881 947 3,861	0 0 0 0	0 0 0 0 0	0 0 169 0 0 0	0	0 0 0 0 0 0	0 0 0 0 0	934
[0 - 3M [Romania	(((((((((((((((((((0 0 0 0 6 1 19	0 0 13 8 78 91	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Slovakia	6 6 33 11 11 125 283	0 2 0 0 33 110 129 275	0 2 0 0 5 5 0 2 2	0 0 0 0 0	(((22 ((92 127	0 0 0 0 116 29	0 0 11 0 0 13	0 0 0 0 115 0 0	0 0 12 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0	2
[0 - 3M [Slovenia	(23) (6) (6) (33) (30) (870	0 0 200 0 0 0 286	0 0 0 0 7 3 309 381	0 0 0 0 0	(((((((((((((((((((0 0 180 0 0 258 0	0 0 0 0 0 0 3883	0 0 0 0 0 3,422 3,422	2 0 0 0 0 0 39 0	237 0 0 0 0 0 673	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	3



General governments exposures by country of the counterparty

		BNP Paribas												
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-10Y] [10Y-more Total	Spain	101 283 5,26 2,488 1,760 6,355 5,338 16,855	121 339 623 2,980 2,107 0 6,389 12,559	86 492 491 1,702	000000000000000000000000000000000000000	30 1,62 36 5 2,36 :	903 9 4,604 0 4.113	0 0 0 0 2 5	0 40 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 16 0 0 0	000000000000000000000000000000000000000	102
[0 - 3M [Sweden	0 19 140 0 0 0	0 111 131 0 4 0 0	0 11 0 9 0 0	0	2	0 0 87 140 100 100 100 100 100 100 100 100 100	1 0 1 1 0 0 0	10 0 4 14 0 0	0 13 0 2 3 0 0	0 241 0 54 90 0 0	0 0 0 0 0	0 0 0 0 0	5
[0 - 3M [United Kingdom	733 207 3,564 898 550 2,492 10,895	634 168 2,887 0 433 1,432 969 6,543	107 61 405 369 934 1,635	0	9 24 12 66 33 1,4 6	3,262 5 367 0 191 1 887 5 430	0 1 1 2 19 0 2 27	0 6 51 27 29 127 0	1 0 0 0 0 0	25 5 6 0 0 0 37	0 0 30 0 0 0	000000000000000000000000000000000000000	124
[0 - 3M [Iceland	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0
[0 - 3M [Liechtenstein													
[0-3M[f3M-1Y[f1Y-2Y[f2Y-3Y[f3Y-5Y[f5Y-10Y[f10Y-more Total	Norway	0 11 0 25 25 23 3	0 9 0 24 21 0	0 0 5 0 26 21 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	
10 - 3M 13M - 13F 1 1 2 1 1 1 1 1 1 1	Australia	61 61 303 52(2 299 1,265 313 728 3,487 3,487	30 61 303 458 299 995 313 728 3,157	57 2 0 0 189 77	4 4 4 4	22 17 19 75	5 340 4 100 3 317 0 231	000000000000000000000000000000000000000	0 0 0 37 0 0	0 0 0 2 0 0	0 0 0 36 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	
Total	Canada	3,467 122 350 463 5,52 1,501 1,777 33 4,828	122 350 463 478 1,470 1.673	122 2 2 2 2 26 184	0	26 31 37 72 23 6 2,09	0 4 84 2 149 1 156 9 746 0 1,245	3 212 24 0 0 7 7 340 6 647	286 0 0 1,403 3,581	2 33 10 161 162 77 158 20 620	3,971 2,980 1,182 4,046	0 0 89 0 0 0	000000000000000000000000000000000000000	10
To - 3M	Hong Kong	12 12 12 12 12 12 13 14 15 12 22 29	12 12 12 12 12 12	12 12 12 12 12 12 12	0	2,09	2,939 0 0 0 0 0 0 0 0 0 0 0 104 1104 1107	0 0 0	3,789 3 3 3 3 3 3 3	22 2 2 2 2 2 2 2 2	34 34 34 34 34 34 34	0 0 0 0	000000000000000000000000000000000000000	1



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	ieet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
			assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan	3.216 2.2557 203 1.533 5.59 1.088 4,107	2,416 1,921 0 1,153 308 335 3,085 9,219	4,072 12.363	0	0 0 3 3 155 136 3 3 359	131	12 ((((((0 0 32 0 0 0 78 0	2 2 2 2 2 2 2	0 0 0 0 0 303 0 303	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	136
[0 - 3M [u.s.	5.119 2.933 2.928 6.599 7,962 20,788 20,728	4,917 2,818 2,812	5,029 2,114 1,573 6,142 6,892	0 0 0 0	(183 458 730 8,000 178 9,554	89 820 1,172 369 340	55 ((25 (13) 77 292	478 5 1 3 9 286 1 13 1,048 8 780	19 64 27 4 88	356 1,273 876 62 2,033 25	0	0 0 0 0	158
[0 - 3M [China	11 342 730 697 1,257 1,030 658 4,723	11 341 725 691	2 165 208 274 331 226 29	0 0 0 0	60 425 425 745 66 135 1,813	9 176 96 0 177 743 473	(: : : : : : : : : : : : : : : : : : :	23 240 25 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	1 3 0 0 1 0 0 5	10 88 0 6 1 1 1 0	0 0 33 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	76
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Switzerland	6 446 103 2 104 20 18	2 41 98 0 99 15 13	6 26 2 4 2 13 61	0 0 0 0 0		0 40 77 0 100 18 5		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	12
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [10Y - more Total	Other advanced economies non EEA	1.119 2.173 3.464 2.281 2.050 2.089 2.378	1,119 2,173 3,444 2,269 2,035 1,983 2,368 15,391	1,119 2,057 3,074 1,731 1,786 1,669 2,367	0 0 0 0 0 0	(116 292 377 196 117 (1,101	97 173 66 302 11	611 12- 99 44 11 21 21 913	9 453 1 326 1 182 2 18	87 540 55 3 6 6 6	955 192 493 312 24	5 0 16 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	29
[0 - 3M [Other Central and eastern Europe countries non EEA	1 119 918 435 872 221 2,56		24 0 540	0 0 0 0 0 0	(21 13(55 227 47 (68	228 460 150	(((((((((((((((((((0 0 0 0 0 5 5 6 0 0 0 0 5 5 6	0 0 0 0 0 1 3	0 0 0 0 0 75 19 94	0 9 158 0 0 0 167	0 0 0 0	991
[0 - 3M [Middle East	30 113 888 182 48 355 2,105 3,681	13 109 896 128 47 303	30 30 30 35 48 51	0 0 0 0 0	C C C C C C C C C C C C C C C C C C C	0 83 858 107 0 304 278	11 ((((((((((((((((((141 0 0 0 0 5 15 0 4 0 0	1 7 0 0 1 0 1	124 81 0 0 1 1 0 2 2	3,638 3,638 3,638 3,638 3,638 3,638 3,638	0 0 0 0	
Total Tota	Latin America and the Caribbean	3,001 334 634 937 932 482 642 555 3,701	302 631 902 376 468 588	2,091 302 539 644 246 22 88 96 1,937	0 0 0 0	0 5 14(45 244 118 65	0 89 119 88 216 436	1.00 () () () () () () () () () (180 1 4 2 4 4 4 4 4 4 4 4 4 4 4 4 4	0 0 0 0 0	0 0 0 0 0 0	25,496 665 1 1 1 1 1 1 670	0	263



General governments exposures by country of the counterparty

RND Daribac

							BNP Paribas							
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
						ssets by accounting portfolio		Derivatives with po	del a fala calca		h negative fair value	Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	33 33 42 42 42 623 663 464		31 10 45 28 68 74 76 331		0 0 78 117 5 62 99 10 10 371			0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	61 76 105 61 61 61 61		1 1 1 1 1 1 1 1 1 1 1 1 1 4 4 1,436
[0 - 3M [[3M - 1] [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more Total	Others	1,088 1,744 1,438 1,879 1,707 1,700 2,031 11,486	432 5 1,053 9 592 1,426 0 2,260	172 190 221 200 284 304 1,064	151 151 151 151 151 151	827 575 1,116 859 1 684 428	578 489 411 410 451 388	294 285 285 285 285 285 285 285 2,005	2,552 2,552 2,552 2,552 2,552 2,552	11; 12(11; 11; 11; 11; 790	2 2,450 2 2,450 2 2,450 2 2,450 2 2,450 2 2,450	102 102 102 102 102 102 102 711	,	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

Notes and definitions Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
- (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria	11 19 344 21 32 84 238	9 15 275 0 26 68 91	10 19 48 21 10 69	0 0 0 0	2	1 0 0 5 266 0 0 21 15 5 58	((10) ((8	29 0 1,255 0 0	0 1 0 0 14 26 27	0 70 0 0 343 508 222 1,144	0 0 0 0	0 0 0 0 0	
Total [0 - 3M	Belgium	743 155 223 1,201 1,388 1,520 4,717 9,186	484 0 261 1,403 531 308 3,256 9,882 15,641	217	0	7; 5 7, 30 66 1,09;	91 132 1,100 1,130 7 1,526 4,017 6 6,758	112 2: 2: 4: 4: 3: 5:8: 713	813 1,049 103 370 1,018 879 4 248	0 18 23 141 58	49 263 374 1,204 377 3,238 5,036	0 0 979 69	0	13
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Bulgaria	10,071	15,091 0 0 0 0 0	2,330 0 0 0 0 0 0 3 3	0	1,09	14,999 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0	0 0 0 0 0 0	10,540 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	9442
[0 - 3M [Cyprus	0 9 0 3 6	0 0 6 0 0 2 3 10	0 9 9 0 3 6 18	000000000000000000000000000000000000000		0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Czech Republic	7 12 6 41 7 7 8	3 0 7 0 33 3 5	7 0 12 0 7 7 7 9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [3M - 1Y [1Y - 2Y] [2Y - 3Y	Denmark	0 2 3 13 44 34 1555 55	54	0 2 0 0 0 32 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2	0 0 13 5 46 3 44 102 51 246	125 1 0 10 10 44 5 236	0 1,202 0 0 45 897 659 2,802	0 0 0 7 5 28	0 0 0 408 61 202	0 0 0 0 0 0	000000000000000000000000000000000000000	5.4
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	-	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfoli	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative iniancial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland	44 33 47 55 166 133 317	7 136	464 36 27 32 143 136 141 561	0	(((22 (11	0 0 20 20 0 0 159 200	0 3 39 0 0 260 778 1,081	0 30 2,444 0 0 8,106 2,268 12,847	88 26 6 44 215 0 54	120 521 4,370 0 200	0 0	((((((1
[0 - 3M [France	2,554 54-54 1,33 1,33 1,7,22 5,88 7,555 36,940	0 7 8,862 0 30,875	1,106 2,313 7,365	26 26 26 26 26 26 26 28	26 503 449 773	16,014 4,029 4,147	39 158 51 58 96 1,430 123 1,954	2,046 3,255 3,028 12,312	142 131 1,255 26 726 11 19 2,310	4,561 412 8,439 173	220 1 0 0	((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [Germany	3,76 2,01 2,01 1,73 2,57 3,50 1,249	7 1,207 1 819	3,682 171 90 144 310 1,167 411 5,974	83 83 83 83 83 83	40: 7- 31- 89: 33:	4 5 1,435 1,429 1,869 1,758 408	254 66 18 15 17 95 763 1,228	2,809 1,812 1,639 1,999 2,523	142 303 158 69 214 435 170 1,491	2,702 883 5,438 7,679	1 0 8 0 0))))))
To - 3M	Croatia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 8 8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 20 0 0 0	0 339 0 0 0 339	0 0		
[0 - 3M [Greece	16 16 2 3 30 30 199 588	0 0 0 0 0 5 5 5 711 71 199	16 14 0 2 55 305 195	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 9 188 0	0 0 0 0 696 2,616	0	((((((3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	11 33 116 55 444 99 63	20	13 15 33 28 13 63 23 188	0 0 0 0	(((((((((((((((((((0 18 83 28 430 28 20 606	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((((125
[0 - 3M [Ireland	77 2666 8 8 1 5 5 7,5 7,6 7,6 3,0	0 0 31 5 0 3 8 0 245 5 771 402	70 266 85 13 554 549 418	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 7,14 347 1,662	0 11 0 0 0 0 0 0	2 128 0 0 0 0 0 0	2 0 0 0 0 0 0 2	30 0 0 0 0 0 0 30	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((9
0 - 3M	Italy	1,324 1,94 94 1,725 5,67 4,777 5,333 22,025	1.475 1,246 762 3 1,399 3 4,582 7 3,855 0 13,309	1,810 690 465 1,060 1,320 1,994	0	(((6- 789 1,333 2,18 (18 854 479 663 4,295	22 0 0 0 0 860 2,739 3,622	241 28 11 168 19.008	0 0 113 0 0 30 143	0 0 2,288 0 0 119 2,407	1,412	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1
[0 - 3M [Latvia	55 55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 4 4	0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((5



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value							Nominal	Provisions	Risk weighted exposure amount
(4.30)				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [Lithuania	15 33 55	0 0 0 0 0 0 15 1 1 1 1 2 2	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 19 21 0	0	0 0 0 0	0 0 0 0	0	0 0 0 0 0	() () () () () () () () () ()	4
[0 - 3M [Luxembourg	6 122 141 191 193 45 647		5 1 1 0 5 15	0 0 0 0	2 1) 5 2	0 1 115 118 175 78 10 496	0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 66 3 0 0 0		18
[0 - 3M [Malta													
TO - 3M	Netherlands	4) 233 3 3 2 161 5 5 9	0 5 1 1 38 0	36 230 32 16 72 59 93	0	8	11 0 0 15 0 0 0	0 0 0 0 9 0	0 0 0 110 0 0	13 27 17 0 0 38 0	321 641 269 0 0 372 0	0 0 4 0 0 0		
Total Tota	Poland	946 36, 946 922 2,2,93 166 5,344	3 3 3 3 3 3 9 9 9 9 9 1 1 2 2,9,17	3 8 9 5 5 37	0	95 44 24 18 12 1,013	0 0 354 497 645 2,686	000000000000000000000000000000000000000	0 0 0 0	96 46 51 6 0 0 0	847 847 32 0 0	0 0 24 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal	154 154 199 100 1,000 1,000 1,99 4,988	16 206 5 353 4 0 6 884 1,793	61 184 341 0 216 246	0	10.	98 165 52 54 789 1,687		0 0 0 0 0	0 0 0 220 0 0	0 0 0 3,684 0	0 0 0 0	() () () () () () () () () ()	990
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Romania	3 3 3 8 8	0,000 0 0 5 0 6 0 0 0 0 0 0 0	1,200 0 6 16 4 33 89	0 0 0 0	10.	0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	(((((((((((((((((((930
[0 - 3M [Slovakia	110 110 119	0 0 0 3 3 0 0 0 0 110 87 199		0 0 0 0	5	0 0 0 0 0 0 102 24 126	0 0 0 0 13	0 0 0 0 155 0 0	0 0 15 0 0 0 0	0 0 0 255 0 0 0	0 0 0 0 0 0	0	1
[0 - 3M [Slovenia	39) 179 179 10 600 411 100 1,716	0 7 199 9 36 7 0 5 355 5 213	0 397 0 17 606 188	0 0 0 0	2 2:	0 0 179 0 0 0 227 0	46 0 0 0 0 91 0 137	426 0 0 0 0 0 1,208	8 0 0 0 0	149 0 0 0 0 0	0 0 0 0	() () () () () () () () () ()	3



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	ooto hu oossuuting nodfoli		Derivatives with po	sitivo fois valvo	Positivativos with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)					Delivatives with po-	nuve I all Value	Delivatives with	megative fall value	Nominal	Provisions	Risk weighted exposure amount
			200	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [Spain	231 133 300 2,033 1,784 5,822 5,121	3 0 2 2,154 4 2,207 7 1,192	137 113 171 98 626 1,664 1,622 4,430	0 0 0 0 0	((1,54 258 1: 6.	900 4,146 3,443	13 0 0 0 0 15 29	0 0 0 0 0 0 91	0 0 0 0 0 0	31 84 0 0 0	0 17 0 0 0	000000000000000000000000000000000000000	87
[0 - 3M [Sweden	() () () () () () () () () ()	1 1 0 0 4 13 0 0 1 159	0 0 37 1 0 6 0	0 0 0 0 0	(0 0 149 0 0 0 0	26 0 13 0 24 0 6	355 3 0 143 0 254 0	0 2 94 0 2 0 0	0 38 1,576 0 26 0 0	0 0 0	0	7
[0 - 3M [United Kingdom	51) 31, 3,646 661, 377 1,1868 2,040	363 7 268 8 2,589 1 0 0 5 267 6 1,250	504 33 264 250 278 857 1,192 3,377	0 0 0	((14: 4: (15: 4:38: 786:	8 4 3,238 369 9 8 856 418 4,990	1 2 1 1 0 0	9 16 2 37 4 0 0	0 0 0 11 0 0	0 0 0 0 179 0	0 0 1 0 0	0	25
To - 3M	Iceland		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
[0 - 3M	Liechtenstein						J			J		·		
[0 - 3M [Norway	11 (0 1 5 3 0 0 0 0 7	0 3 0 0 0 6 0	0 0 0 0 0	(1 0 0 0 0 5 6	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	1
[0 - 3M	Australia	51 890 234 1,444 393 284 3,766	359	27	4 4 4 4 4 4 30	((37: 45: 70: ((1,13:	1 0 509 101 719 367 0 1,697	0 0 0 12 12 12	0 0 0 142 0 0	0 0 2 0 0 0 2	0 0 35 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Canada	8 (8 (9 (4 (4 (4 (4 (4 (4 (4 (4 (4 (4 (4 (4 (4	79	800 16 112 90 162 302 129 891		(55) 34) 61) 37) 178 2,06 2	0 0 277 159 825 1,189	12 12 7 205 184 2,018 0 2,438	688 4,563 5,501 14,593		1,237 851 1,315 3,129	0	000000000000000000000000000000000000000	23
[0 - 3M [Hong Kong	10 11 11 12 15 15 10 11 11 315	9 9 9 9 9 3 5 3	10 10 10 10 10 10 10 68	0 0 0 0 0	(0 0 0 44 98 105	2 2 2 2 2 2 2	27 27 27 27 27 27 27 27 27	1 1 1 1 1 1 1 6	13 13 13 13 13 13 13 94	0 0 0 0 0	000000000000000000000000000000000000000	2



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2022					_		
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	heet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan	13,825 2,908 489 489 1,070 1,339 4,930 25,027	4,195 18 364	4,896 24.243	0 0 0 0 0	(((((((((((((((((((0 0 85 151 155 127 0 518	10 ((((((52 0 0 15 0 0 0 0 0 54 0 0 122	12 0 0 0 0 0	28 28 28 28 28 28 28	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	3,313 4,330 7,134 6,738 8,730 22,066 31,130 8,356	0 0 6,683 6,313 8,179 20,691 29,820 71,685	3,386 4,191 2,622 5,475 6,630	0	((2,311 822 1,714 5,561 4,1,72 14,592	127 140 2,201 435	55 76 11 12 12 22: 100	5 238 5 944 7 378 5 129 4 30 5 2,667	0 0 0 4 39	36 233 0 215 808 15	286 534 0 171 52 0	0000	0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [China	165 202 704 479 1,135 925 524 4,133	165 202 703 469 1,105 876	14 202 329 156 675 204	0 0 0 0 0	((274 322 281 33 124 1,035	150 0 101 0 178 687	26	5 38 3 157 7 79 2 12 3 11 5 8 0 0	1 0 2 1 3 0	38 0 12 0 38 0	1 0 33 0 0 0	000000000000000000000000000000000000000	0 46
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Switzerland	0 6 77 0 102 17 40	0 0 70 0 95 8 32 204	0 0 0 0 0 35	0 0 0 0 0		0 0 77 0 102 17			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0 12
[0 - 3M [Other advanced economies non EEA	2,632 2,399 3,742 3,847 2,651 1,077 17,988	2,494 2,199 3,548 3,667 2,564 1,054	2,295 2,389 3,169 3,352 2,407 475 857 14,942	0 0 0 0 0	215 327 133 226 43	112 370 157	80- 271 255 4: 3: 3: 1,482	9 2,726 3 917 2 656 5 510 9 253	31 21 2	2,094 645 985 546 40	9 7 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0
TO - 3M T - 3M	Other Central and eastern Europe countries non EEA	18 19 19 19 19 19 19 19 19 19 19 19 19 19	18 14 778 320 701	18 18 0 18 56 77	0 0 0 0	230 230 255 562	1 5 670 231 458 233	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	20 0 0 0 0 20 28 8	0 0 0 512 341	36 15 398 15 15	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0 - 3M 3M - 1Y 1	Middle East	3.370 3.44 143 75 816 3.68 3,118	2 1,361 342 72 4 454	2 0 0 73 75 391 181	0 0 0 0		0 1,370 344 70 0 425 186	11 () () () () ()	96 1 96 1 1 1 4 4 72 1 1 1 1 1 1 1 1 1 1 1 1 1 1	9 0 0 0 0	155 0 0 0 0 0 0 3	80 80 80 80 80	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	Latin America and the Caribbean	3,118 280 957 766 348 485 559 343 3,492	280 956 764 296 487 477	280 925 633 195 59 128	0 0 0 0	0 ((3 3 4(277 13 5 5 5	0 32 100 68 149 293	14 1 1	1/1 6 1 6 1 6 1 6 1 6 1 6 1 6 1 6	0 0 0 0 0 0	158 10 0 0 0 0 0	112 112 112 112 112 112 112 112 784	0	0 386 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

RND Daribac

							BNP Paribas							
							As of 30/06/2022	:						
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	o.	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
1 ME - 0 1			24											
3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Africa	24 75 640 214 428	75 638 216 419	0 64 13 3 71	0 0 0	116 116 97	24 11 5 511 201 7 260	0	0	0	0	83 94 82 82	1 1 1 1	
[5Y - 10Y [1	704 486 2.571	678 458 2,507	146 98 395	0	305	474	0	0	0	0	82 82 586	1	1,622
[0 - 3M [[3M - 1Y [1,100 1,038	1,597 33	293 207	124 124	312	371	124 160	1,588 2,011	365 350	6,129 5,877	127 127	0	1,022
[1Y - 2Y [[2Y - 3Y [Others	2,079 1,540	573	204 225 296	124 124	79:	7 834 1 401	124 124	1,588 1,588	350 366	5,877 6,402		0	
[3Y - 5Y [[5Y - 10Y [others	1,270 1,340	1,166	394	124 124	380	381 3442	124 124	1,588 1,588	350 377	5,877 6,061	127	0	
[10Y - more Total		1,965 10,333	3,040 8,720	1,129 2,748	124 870	320 3,528	392 3,187	140 919	1,781 11,731	350 2,509	5,877 42,101	127 891	0	639

Notes and definitions Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
 (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures BNP Paribas

					As of 30/09/2021									As of 31/12/2021				
		Gross o	arrying amount/ Nominal a	mount		Accumulated imp value due to cred	airment, accumulated negative it risk and provisions ^{4,8}	e changes in fair	Collaterals and		Gross car	rying amount/ Nominal	amount		Accumulated imp	pairment, accumulated no lit risk and provisions ^{4,8}	egative changes in fair	Collaterals and
		Of which performing but past due >30 days	or	which non-performing	r	On performing exposures ²	On non-performing ex	xposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		f which non-performing		On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures
(min FIII)		and <=90 days		Of which: defaulted	Of which Stage 3		or	which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	393,54		21	20	20	23	4	4	0	354,462	1	9	8	8	23	4	4	0
Debt securities (including at amortised cost and fair value)	172,21		501	501	146	89	273	132	41	155,785	0	491	491	144	81	278	133	25
Central banks	5,51		1	1	0	0	1	0	0	6,276	0	1	1	0	0	1		0
General governments	127,79	0	7	7	7	31	0	0	0	110,917	0	7	7	7	29	0		0
Credit institutions	16,17		100	100	99	0	99	99	0	16,008	0	101	101	101	0	101	101	0
Other financial corporations	19,23	5 0	138	138	4	52	32	1	0	18,728	0	146	146	3	50	32	1	
Non-financial corporations	3,53		255	255	36	6	141	32	41	3,857	0	235	235	33	2	143	31	25
Loans and advances(including at amortised cost and fair value)	914,081	3,083	31,582	30,686	30,397	5,299	16,486	16,366	9,823	881,792	3,049	28,994	28,604	28,379	4,578	15,518	15,463	8,907
Central banks	12,42		0	0	0	0	0	0	0	2,885	0	0	0	0	0	0		0
General governments	30,19	3 70	261	98	98	17	32	25	222	29,082	24	208	93	93	20	29	26	120
Credit institutions	10,90		77	76	76	11	74	74	2	10,150	2	78	78	78	11	74	74	1
Other financial corporations	86,37	5 22	1,042	1,040	957	146	732	675	290	93,035	15	1,066	1,059	1,014	159	672	643	301
Non-financial corporations	427,111	2 1,864	16,436	15,834	15,638	2,409	8,832	8,811	5,425	417,607	1,986	14,607	14,373	14,201	2,063	8,182	8,163	5,018
of which: small and medium-sized enterprises	131,99	450	6,261	6,170	6,123	878	3,129	3,119	1,948	126,920	532	5,678	5,605	5,563	820	2,797	2,784	2,332
of which: Loans collateralised by commercial immovable property	76,67	2 264	3,002	2,927	2,881	396	967	959	1,833	63,799	52	2,511	2,449	2,411	349	846	834	1,545
Households	347,08	1,123	13,766	13,638	13,627	2,716	6,815	6,782	3,884	329,034	1,023	13,034	13,001	12,993	2,325	6,560	6,558	3,467
of which: Loans collateralised by residential immovable property	137,13	435	4,856	4,842	4,838	421	1,602	1,601	3,173	129,740	292	4,397	4,381	4,379	397	1,497	1,496	2,695
of which: Credit for consumption	107,37	7 537	7,043	6,946	6,938	1,945	4,175	4,142	315	94,144	598	6,769	6,765	6,758	1,642	4,096	4,096	315
DEBT INSTRUMENTS other than HFT	1,479,85	3,083	32,104	31,207	30,563	5,411	16,763	16,501	9,864	1,392,039	3,050	29,494	29,103	28,531	4,681	15,799	15,599	8,932
OFF-BALANCE SHEET EXPOSURES	527,137	,	1,975	1,962	1,760	622	386	385	283	538,703		1,951	1,933	1,731	603	354	350	258

The part definition of the institutions consists disease for the first formation of the part of the pa

Performing and non-performing exposures BNP Paribas

<u>_</u>	DIV FORTUS																	
					As of 31/03/2022									As of 30/06/2022				
		Gross c	arrying amount/ Nomina	l amount		Accumulated important value due to credi	airment, accumulated ne it risk and provisions ^{4,8}	gative changes in fair	Collaterals and		Gross car	rying amount/ Nominal	amount		Accumulated impa value due to credi	airment, accumulated ne t risk and provisions ^{4,8}	gative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing		On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ³	financial guarantees received on non- performing exposures
		and <=90 days		Of which: defaulted	Of which Stage 3	аразла		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3	exposures		Of which Stage 3	
(min EUR) Cash balances at central banks and other demand deposits	383,455					22				361,303					20			
Debt securities (including at amortised cost and fair value)	163,937		477	477	126	75	273	120	24	163,351	١	256	256	136	96	172	125	22
Central banks	5,107		4.7	1	133	,,,	23	130		6.051		330	0	130		1,5		
General governments	119,563			0	0	24	0	0	0	116,711	0	0	0	0	30	0	-	
Credit institutions	15,393		100	100	99	2	99	99	0	14,559	0	101	101	99	6	100	99	۰
Other financial corporations	19,292		150	150	2	46	46	0	0	22,042	0	113	113	11	45	20	0	
Non-financial corporations	4,583	0	226	226	33	2	126	30	34	3,987	0	142	142	26	6	52	25	23
Loans and advances(including at amortised cost and fair value)	914,350	3,450	28,637	28,152	27,809	4,648	15,259	15,203	8,596	932,298	3,248	27,705	27,231	26,877	4,925	14,688	14,626	8,541
Central banks	13,077	0	0	0	0	0	0	0	0	14,878	0	0	0	0	0	0	0	0
General governments	30,422	62	196	86	86	19	29	26	135	31,492	44	219	111	111	17	28	26	181
Credit institutions	10,974	5	85	85	85	12	79	79	1	10,832	9	100	99	99	16	90	90	1
Other financial corporations	99,480	229	1,252	1,252	1,208	161	746	717	413	94,212	65	1,249	1,248	1,206	181	756	728	410
Non-financial corporations	423,755	1,903	14,264	13,918	13,747	2,098	8,007	7,985	4,754	440,599	1,981	13,721	13,380	13,177	2,284	7,619	7,598	4,679
of which: small and medium-sized enterprises	129,482	627	5,704	5,656	5,614	920	2,785	2,770	2,320	129,986	557	5,515	5,458	5,424	907	2,617	2,605	2,328
of which: Loans collateralised by commercial immovable property	65,421	. 77	2,379	2,369	2,332	380	814	803	1,529	66,838	63	2,286	2,276	2,239	350	810	797	1,470
Households	336,641	1,251	12,837	12,811	12,682	2,357	6,398	6,396	3,293	340,285	1,149	12,417	12,393	12,285	2,428	6,195	6,185	3,270
of which: Leans collateralised by residential immovable property	135,089	399	4,215	4,213	4,211	396	1,452	1,451	2,600	136,311	271	4,045	4,038	4,036	392	1,418	1,418	2,563
of which: Credit for consumption	96,540	710	6,654	6,650	6,644	1,714	4,068	4,067	322	97,225	737	6,610	6,606	6,499	1,726	3,878	3,869	317
DEBT INSTRUMENTS other than HFT	1,461,741	3,450	29,123	28,636	27,950	4,745	15,535	15,336	8,630	1,456,952	3,248	28,069	27,594	27,021	5,042	14,864	14,755	8,564
OFF-BALANCE SHEET EXPOSURES	565,974		1,774	1,774	1,573	608	329	325	223	573,073		2,190	2,190	2,021	613	326	322	609

(1) for the distinct of may-printing appears gives ride to Motifs (1/k) of Registers (10) to \$17,013 (100) (2) Initiations of may be the distinct of may-printing appears gives ride to Motifs (1/k) of Registers (10) to \$17,013 (100) (3) Initiations sport her the canables were of expect ordit bears on this exception for final and intermed subject to printing and printing ordinary for the distinct ordinary in the risks due to code it this for financial intermed as the what printing or the subject to the printing ordinary for the subject ordinary in the risks due to code it this for financial intermed measured at the value through printing to this other than 1977 and printings for this subject to appear the risks due to code it this for financial intermed measured at the value through printing to this other than 1977 and printings for this subject to appear the risks due to code it this for financial intermed measured at the value through printing to this other than 1977 and printings for the subject to the printing of the p

(6) for the or-balance sheet liters, accommission impriments and accommission of properties and accommission of the properties of the properties of what is exponded according to the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention as primarily intervention as promoting and according to the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the properties III and III of Republication convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention based on a costification convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention based on a costification convention in the PREFIT Intervention (Imprises in F.I.U.) (F.1305), which follows a sign convention in the PREFIT Intervention (Imprises in F.I.U.) (F



Forborne exposures

			As of 30/	09/2021			As of 31/12/2021 Accumulated impairment,					
		ring amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	accumulated o	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	208	208	76	76	43	43	203	203	81	81	25	25
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	57	57	0	0	0		55	55	0	0	0	
Non-financial corporations	151	151	76	76	43		147	147	81	81	25	
Loans and advances (including at amortised cost and fair value)	20,907	9,439	4,266	3,672	10,362	3,284	20,069	9,042	4,136	3,614	9,851	3,055
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	12	12	7	7	12	11	17	10	7	6	5	1
Credit institutions	0	0	0	0	0	0	4	4	4	4	0	0
Other financial corporations	442	182	134	121	269	108	730	252	112	98	413	120
Non-financial corporations	12,510	4,703	2,219	1,862	6,973	2,068	11,621	4,433	2,101	1,801	6,706	2,009
of which: small and medium-sized enterprises	4,071	1,149	552	426	2,617		3,820	1,112	545	421	2,812	
Households	7,943	4,542	1,906	1,683	3,108	1,097	7,696	4,343	1,913	1,705	2,727	924
DEBT INSTRUMENTS other than HFT	21,115	9,647	4,342	3,749	10,405		20,272	9,245	4,218	3,695	9,876	
Loan commitments given	2,846	344	39	21	1,818	26	3,157	389	45	28	1,884	33
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting, However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



Forborne exposures

BNP Paribas

			As of 31/	03/2022			As of 30/06/2022								
	Gross carrying amount of exposures with forbearance measures		Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	cposures with		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with		ancial guarantees xposures with e measures			
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	o	0	0	0	0			
Debt securities (including at amortised cost and fair value)	202	202	82	82	34	34	118	118	9	9	30	30			
Central banks	0	0	0	0	0		0	0	0	0	0				
General governments	0	0	0	0	0		0	0	0	0	0				
Credit institutions	0	0	0	0	0		0	0	0	0	0				
Other financial corporations	53	53	0	0	0		50	50	0	0	0				
Non-financial corporations	149	149	82	82	34		69	69	8	8	30				
Loans and advances (including at amortised cost and fair value)	20,017	8,737	4,062	3,538	9,960	2,890	18,710	8,553	3,928	3,410	9,154	2,793			
Central banks	0	0	0	0	0	0	0	0	0	0	0	0			
General governments	16	10	7	6	5	1	16	9	7	6	5	1			
Credit institutions	5	5	5	5	57	6	5	5	5	5	0	0			
Other financial corporations	827	425	167	151	384	242	903	538	190	174	347	234			
Non-financial corporations	11,738	4,139	2,040	1,729	6,855	1,763	11,323	4,063	2,009	1,683	6,476	1,714			
of which: small and medium-sized enterprises	3,749	1,159	574	460	2,670		3,288	1,172	559	462	2,392				
Households	7,431	4,159	1,843	1,648	2,658	878	6,463	3,938	1,717	1,543	2,327	844			
DEBT INSTRUMENTS other than HFT	20,219	8,939	4,144	3,621	9,994		18,828	8,671	3,936	3,419	9,184				
Loan commitments given	2,928	387	39	21	1,606	33	2,622	371	41	9	1,556	34			
QUALITY OF FORBEARANCE ²															
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0								

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽³⁾ The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



2022 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading BNP Paribas

ı	As of 30/09/2021							As of 31/12/2021							As of 3	1/03/2022			As of 30/06/2022					
	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated		
	Of which: non- performin		and ac ormin subject		Accumulated impairment ¹	value due to		Of which: non- performir		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to credit risk on		Of which: non- performin		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to credit risk on		Of which: non- performin	1	Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to credit risk on
(min EUR)			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹
A Agriculture, forestry and fishing	14.623	692	689	14.345	427	0	13.096	629	628	12.811	355	0	13.105	622	621	12.866	396	0	13.465	606	604	13.237	363	0
B Mining and guarrying	7.581	585	585	7.581	428	0	8,768	511	511	8.768	438	0	7.070	519	519	7.070	450	0	7.951	202	202	7.951	142	0
C Manufacturing	75,421	3,544	3,442	75,384	2,820	0	82,820	3,366	3,353	82,819	2,741	0	80,016	3,019	3,007	80,015	2,481	0	84,019	3,168	3,132	83,199	2,508	0
D Electricity, gas, steam and air conditioning supply	26,390	286	286	25,882	149	0	21,678	138	138	21,064	83	0	27,428	323	323	26,737	112	0	23,361	149	148	23,127	120	0
E Water supply	2.455	153	153	2.455	136	0	2.316	158	158	2.316	139	0	2.217	152	152	2.217	139	0	2.301	155	154	2.301	137	0
F Construction	24,593	2,374	2,340	24,578	1,612	0	23,574	2,326	2,313	23,568	1,626	0	21,209	2,155	2,146	21,203	1,505	0	25,410	2,505	2,490	25,404	1,716	0
G Wholesale and retail trade	62.187	2.265	2.231	62.150	1.601	0	59.619	2.030	1.978	59.606	1.491	0	61.651	2.045	1.918	61.638	1.469	0	64.130	1.960	1.870	64.118	1.381	0
H Transport and storage	32.259	913	910	32.237	597	0	30.900	888	886	30.857	599	0	32.590	920	919	32,550	593	0	32.115	849	844	32.083	584	0
I Accommodation and food service activities	7,338	708	684	7,336	381	0	8,490	664	652	8,486	395	0	6,588	541	540	6,573	417	0	8,262	533	532	8,246	366	0
J Information and communication	12.698	367	366	12.698	284	0	10.394	172	171	10.394	139	0	15.136	377	377	15.134	132	0	13.240	187	178	13.237	129	0
K Financial and insurance activities	14,988	256	255	14,661	210	0	18,733	253	252	17,890	242	0	17,900	233	233	17,451	275	0	19,109	238	235	18,909	291	0
L Real estate activities	69.129	1.858	1.830	69.014	1.098	0	62.950	1.614	1.589	62.694	904	0	65.133	1.602	1.586	64.759	929	0	62.031	1.208	1.205	61.690	768	0
M Professional, scientific and technical activities	11,324	420	192	11,324	162	0	18,865	400	389	18,865	266	0	10,628	239	157	10,628	245	0	20,290	558	552	20,290	289	0
N Administrative and support service activities	45,627	1,096	1,093	45,617	627	0	38,134	772	768	38,127	371	0	44,614	898	898	44,606	519	0	42,239	729	723	42,178	646	0
O Public administration and defence, compulsory social security	599	130	130	599	114	0	400	54	54	400	41	0	453	56	56	453	42	0	724	6	5	724	4	0
P Education	1.072	34	34	1.072	20	0	817	36	35	817	21	0	814	33	33	814	19	0	800	29	28	800	21	0
Q Human health services and social work activities	5,036	177	177	5,029	113	0	5,220	165	165	5,213	119	0	3,885	155	155	3,878	123	0	5,205	176	174	5,200	125	0
R Arts. entertainment and recreation	3.058	111	111	3.058	106	0	2.076	129	129	2.076	115	0	2.335	120	120	2.335	113	0	2.829	149	149	2.829	98	0
S Other services	10,734	468	327	10,730	356	0	8,758	301	203	8,755	162	0	10,982	255	158	10,980	144	0	13,117	313	156	13,115	214	0
Loans and advances	427.112	16.436	15.834	425.751	11.241	0	417.607	14.607	14.373	415.526	10.245	0	423.755	14.264	13.918	421,908	10.105	0	440,599	13.721	13,380	438.639	9.902	0

⁽¹⁾ The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of white it reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (01) 2021/951-115 on Supervisory reporting.