



2018 EU-wide Transparency Exercise

Bank Name	BNP Paribas SA
LEI Code	R0MUWSFPU8MPRO8K5P83
Country Code	FR

2018 EU-wide Transparency Exercise

Capital

BNP Paribas SA

		(mln EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	94,658	95,961	C 01.00 (r010,r010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	76,135	75,862	C 01.00 (r020,r010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	26,926	26,977	C 01.00 (r030,r010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	59,850	60,589	C 01.00 (r130,r010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	3,130	1,009	C 01.00 (r180,r010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	391	389	C 01.00 (r200,r010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,r010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	2,351	2,652	C 01.00 (r230,r010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,561	-1,386	C 01.00 (r250,r010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-12,817	-13,042	C 01.00 (r300,r010) + C 01.00 (r340,r010)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTAs)	-829	-783	C 01.00 (r370,r010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-1,319	-254	C 01.00 (r380,r010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-190	-205	C 01.00 (r390,r010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,r010)	Articles 4(122), 36(1) point (g) and 41 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,r010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-190	-199	C 01.00 (r450,r010) + C 01.00 (r460,r010) + C 01.00 (r470,r010) + C 01.00 (r471,r010) + C 01.00 (r472,r010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR, Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR, Articles 36(1) point (k) (ii) and 379(3) of CRR, Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	-190	-199	C 01.00 (r460,r010)	Articles 36(1) point (k) (i), 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	C 01.00 (r480,r010)	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	C 01.00 (r490,r010)	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	C 01.00 (r500,r010)	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 exceeding the 17.65% threshold	0	0	C 01.00 (r510,r010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,r010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,r010)	-
	A.1.21	Transitional adjustments	394	116	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	C 01.00 (r220,r010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	492	0	C 01.00 (r240,r010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	-97	116	C 01.00 (r520,r010)	Articles 469 to 472, 478 and 481 of CRR
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	8,282	8,704	C 01.00 (r530,r010)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	4,991	5,019	C 01.00 (r540,r010) + C 01.00 (r670,r010)		
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,r010)		
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,r010) + C 01.00 (r700,r010) + C 01.00 (r710,r010) + C 01.00 (r740,r010) + C 01.00 (r744,r010) + C 01.00 (r748,r010)		
A.2.4	Additional Tier 1 transitional adjustments	3,291	3,685	C 01.00 (r660,r010) + C 01.00 (r680,r010) + C 01.00 (r730,r010)		
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	84,417	84,566	C 01.00 (r015,r010)	Article 52 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	10,241	11,396	C 01.00 (r750,r010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	13,118	14,279	C 01.00 (r760,r010) + C 01.00 (r890,r010)		
A.4.2	Other Tier 2 Capital components and deductions	-3,402	-3,087	C 01.00 (r910,r010) + C 01.00 (r920,r010) + C 01.00 (r930,r010) + C 01.00 (r940,r010) + C 01.00 (r950,r010) + C 01.00 (r970,r010) + C 01.00 (r974,r010) + C 01.00 (r978,r010)		
A.4.3	Tier 2 transitional adjustments	525	204	C 01.00 (r880,r010) + C 01.00 (r900,r010) + C 01.00 (r960,r010)		
B	TOTAL RISK EXPOSURE AMOUNT	640,645	657,080	C 02.00 (r010,r010)	Articles 92(1), 95, 96 and 98 of CRR	
B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010,r040)		
C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	11.88%	11.55%	CA3 (1)	-	
C.2	TIER 1 CAPITAL RATIO (transitional period)	13.18%	12.87%	CA3 (3)	-	
C.3	TOTAL CAPITAL RATIO (transitional period)	14.78%	14.60%	CA3 (5)	-	
D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	75,741	75,746	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-A.4.3,0,0))	-	
E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	11.82%	11.53%	D.1/(B-B.1)	-	
Memo items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,r010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,r020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,r030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,r040)	

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments 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" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure

2018 EU-wide Transparency Exercise

Leverage ratio

BNP Paribas SA

		(mln EUR, %)			
		As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	84,417	84,566	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	80,732	80,764	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,802,200	2,089,656	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,802,637	2,089,540	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.7%	4.1%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.5%	3.9%	C 47.00 (r330,c010)	

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Risk exposure amounts

BNP Paribas SA

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	553,015	557,998
Risk exposure amount for securitisation and re-securitisations in the banking book	3,482	3,762
Risk exposure amount for contributions to the default fund of a CCP	1,268	1,464
Risk exposure amount Other credit risk	548,265	552,772
Risk exposure amount for position, foreign exchange and commodities (Market risk)	16,666	17,681
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	1,257	1,259
Risk exposure amount for Credit Valuation Adjustment	1,910	2,764
Risk exposure amount for operational risk	66,515	73,745
Other risk exposure amounts	2,538	4,892
Total Risk Exposure Amount	640,645	657,080

⁽¹⁾ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

2018 EU-wide Transparency Exercise

P&L

BNP Paribas SA

(mln EUR)	As of 31/12/2017	As of 30/06/2018
Interest income	37,645	18,219
Of which debt securities income	2,432	885
Of which loans and advances income	28,896	13,973
Interest expenses	16,131	7,536
(Of which deposits expenses)	8,247	3,416
(Of which debt securities issued expenses)	2,974	1,464
(Expenses on share capital repayable on demand)	0	0
Dividend income	381	151
Net Fee and commission income	10,822	5,393
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	1,380	297
Gains or (-) losses on financial assets and liabilities held for trading, net	8,811	4,811
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-1,797	132
Gains or (-) losses from hedge accounting, net	91	-37
Exchange differences [gain or (-) loss], net	-2,079	-1,477
Net other operating income /(expenses)	1,634	1,003
TOTAL OPERATING INCOME, NET	40,756	20,956
(Administrative expenses)	27,361	14,634
(Depreciation)	1,669	793
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	-333	-560
(Commitments and guarantees given)	-73	-27
(Other provisions)	-260	-533
Of which pending legal issues and tax litigation ¹	621	
Of which restructuring ¹	-5	
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2,735	1,218
(Financial assets at fair value through other comprehensive income)	n.a.	7
(Financial assets at amortised cost)	n.a.	1,211
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	214	-4
(of which Goodwill)	208	0
Negative goodwill recognised in profit or loss	7	15
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	1,603	686
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	10,720	5,574
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	8,192	4,228
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	8,192	4,228
Of which attributable to owners of the parent	7,760	3,960

⁽¹⁾ Information available only as of end of the year

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

2018 EU-wide Transparency Exercise
Market Risk
 BNP Paribas SA

	SA		IM										IM												
	As of 31/12/2017	As of 30/06/2018	As of 31/12/2017										As of 30/06/2018												
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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	LAST MEASURE	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	LAST MEASURE					
(in EUR)																									
Traded Debt Instruments	839	927	268	62	722	183							272	70	850	210									
Of which: General risk	172	247	0	0	0	0							0	0	0	0									
Of which: Specific risk	667	681	0	0	0	0							0	0	0	0									
Equities	0	173	44	356	90								215	52	214	72									
Of which: General risk	0	0	0	0	0	0							0	0	0	0									
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0									
Foreign exchange risk	975	926	122	24	165	33							100	17	217	34									
Commodities risk	0	0	55	13	96	25							53	12	109	20									
Total	1,814	1,853	347	79	586	132	208	207	27	47	47	14,852	368	87	643	177	209	199	22	46	35	15,827			

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Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(mb EUR, %)									
Consolidated data	Central governments or central banks	35,922	39,519	13,084		35,929	39,253	14,263	
	Regional governments or local authorities	5,380	4,094	675		6,356	4,429	756	
	Public sector entities	16,399	15,447	2,003		16,838	15,864	2,301	
	Multilateral Development Banks	1	1	0		0	0	0	
	International Organisations	1,493	1,493	0		1,345	1,345	0	
	Institutions	50,977	50,461	7,596		47,577	46,659	5,437	
	Corporates	115,914	89,654	82,052		121,434	92,592	85,946	
	of which: SME	21,703	18,449	17,188		22,529	19,173	17,952	
	Retail	121,748	91,973	64,865		127,478	95,073	67,003	
	of which: SME	28,698	25,670	15,137		29,016	25,872	15,252	
	Secured by mortgages on immovable property	76,632	65,370	29,254		76,131	66,543	29,888	
	of which: SME	18,151	16,738	8,352		17,981	16,551	8,248	
	Exposures in default	13,946	5,238	5,676	8,041	13,436	5,293	5,812	7,821
	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)	778	288	188		646	188	86		
Equity	5,175	4,000	9,225		4,147	3,174	7,569		
Securitisation	1,578	1,540	776		1,772	1,740	889		
Other exposures	28,054	28,054	20,960		28,794	28,794	21,661		
Standardised Total ³	473,608	397,162	236,355	9,938	483,982	402,946	241,613	10,961	

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).

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
FRANCE	Central governments or central banks	7,801	7,769	3,759		7,087	7,088	4,685	
	Regional governments or local authorities	288	272	55		280	264	54	
	Public sector entities	469	461	41		546	559	61	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	5,021	5,008	2,282		5,433	6,933	1,929	
	Corporates	19,054	16,676	13,271		19,886	15,319	13,283	
	of which: SME	2,094	1,488	1,272		2,278	1,666	1,383	
	Retail	18,173	14,470	7,699		18,498	11,958	7,913	
	of which: SME	6,793	5,795	3,443		7,078	5,959	3,564	
	Secured by mortgages on immovable property	9,972	9,250	4,076		9,671	9,017	4,089	
	of which: SME	1,275	1,194	589		1,352	1,279	633	
	Exposures in default	2,562	1,183	1,262	1,186	2,645	1,220	1,331	1,134
	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)	714	223	124		646	188	86		
Equity	1,748	997	2,205		1,562	911	2,034		
Securitisation									
Other exposures	11,665	11,665	7,235		11,605	11,605	7,374		
Standardised Total ³				1,755				1,912	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
UNITED STATES	Central governments or central banks	10,310	10,318	1,146		10,109	10,116	750	
	Regional governments or local authorities	877	492	98		855	461	92	
	Public sector entities	12,487	12,894	646		12,575	13,033	666	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	7,760	7,760	341		10,613	10,604	364	
	Corporates	31,331	24,192	23,896		32,128	24,807	24,542	
	of which: SME	6,246	5,094	4,835		6,727	4,825	4,386	
	Retail	19,904	16,926	12,174		20,605	17,316	12,465	
	of which: SME	3,210	2,914	1,665		3,132	2,921	1,669	
	Secured by mortgages on immovable property	31,476	26,393	11,861		33,642	28,095	12,498	
	of which: SME	7,651	7,272	3,579		7,806	7,413	3,564	
	Exposures in default	265	179	230	32	531	419	581	64
	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)	28	28	28		0	0	0		
Equity	38	30	50		0	0	0		
Securitisation									
Other exposures	908	908	850		1,025	1,025	970		
Standardised Total ³				391				410	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
BELGIUM	Central governments or central banks	3,688	3,688	2,903		3,493	3,493	2,930	
	Regional governments or local authorities	340	340	7		306	306	7	
	Public sector entities	352	350	12		308	307	12	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,038	3,024	1,484		2,10	205	55	
	Corporates	1,799	4,137	1,911		1,985	4,457	2,143	
	of which: SME	634	564	511		765	691	630	
	Retail	2,594	1,614	1,142		2,799	1,733	1,219	
	of which: SME	457	431	255		516	553	334	
	Secured by mortgages on immovable property	1,946	1,945	512		1,832	1,823	757	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	126	83	106	42	73	40	41	31
	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	629	629	253		666	666	164		
Securitisation									
Other exposures	2,628	2,628	2,378		2,789	2,789	2,504		
Standardised Total ³				149				44	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
ITALY	Central governments or central banks	1,626	1,624	117		1,675	1,673	138	
	Regional governments or local authorities	2,601	1,728	346		3,485	1,999	400	
	Public sector entities	2,757	1,346	1,281		3,029	1,562	1,535	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,021	962	420		1,656	1,596	498	
	Corporates	9,030	8,225	8,007		9,331	8,351	8,089	
	of which: SME	2,255	2,141	1,924		2,299	2,097	1,877	
	Retail	25,918	20,105	14,580		27,951	21,523	15,604	
	of which: SME	3,266	3,048	1,788		3,555	3,226	1,889	
	Secured by mortgages on immovable property	1,549	1,546	725		1,506	1,462	675	
	of which: SME	956	954	420		876	866	366	
	Exposures in default	5,278	1,743	1,845	3,546	4,825	1,458	1,532	3,393
	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)	11	10	23		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	22		
Other exposures	0	0	0		0	0	0		
Standardised Total²	4,532	4,532	4,000	3,704	4,701	4,701	4,133	3,952	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
UNITED KINGDOM	Central governments or central banks	50	50	114		15	15	21	
	Regional governments or local authorities	7	7	2		12	12	3	
	Public sector entities	4	4	1		5	4	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,959	6,960	229		6,637	6,598	232	
	Corporates	3,653	3,778	3,208		3,939	4,083	3,504	
	of which: SME	1,818	1,793	1,740		2,065	2,039	1,985	
	Retail	9,821	6,234	4,365		10,753	6,496	4,536	
	of which: SME	2,110	2,065	1,239		2,256	2,210	1,322	
	Secured by mortgages on immovable property	1,765	1,687	998		1,741	1,689	631	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	335	112	127	230	339	102	110	237
	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	196	194	316		18	18	45		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	1,635	1,635	1,222	324	1,632	1,632	1,231	359	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
GERMANY	Central governments or central banks	134	132	35		286	266	23	
	Regional governments or local authorities	21	20	5		39	39	6	
	Public sector entities	12	12	2		19	18	3	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8,547	8,531	306		7,982	7,965	219	
	Corporates	4,511	3,588	3,442		4,403	3,541	3,399	
	of which: SME	1,661	1,607	1,514		1,636	1,579	1,508	
	Retail	15,579	10,508	7,492		16,869	11,161	7,903	
	of which: SME	2,769	2,568	1,477		2,966	2,743	1,571	
	Secured by mortgages on immovable property	917	892	419		989	947	443	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	470	191	205	268	517	217	232	284
	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	87	86	213		155	155	388		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	1,567	1,567	1,264	320	1,320	1,320	1,013	477	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
LUXEMBOURG	Central governments or central banks	37	36	42		34	32	36	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	126	126	25		146	146	29	
	Corporates	1,024	885	885		1,107	947	882	
	of which: SME	15	12	12		45	42	41	
	Retail	5	4	2		6	4	3	
	of which: SME	5	4	2		6	4	3	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	2	2	9	6	2	2	4
	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)	31	31	31		0	0	0	
Equity	554	141	175		403	81	81		
Securitisation	0	0	0		0	0	0		
Other exposures	723	723	692		656	656	618		
Standardised Total²				9				4	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
JAPAN	Central governments or central banks	939	939	189		622	622	124	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,101	4,101	98		4,086	4,086	97	
	Corporates	26	25	20		38	37	31	
	of which: SME	3	2	1		3	2	1	
	Retail	3	2	1		1	1	1	
	of which: SME	1	2	1		1	1	1	
	Secured by mortgages on immovable property	44	44	22		58	58	30	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	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	1	0	1		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²	7	7	7	0	7	7	7	0	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
SPAIN	Central governments or central banks	287	287	137		460	460	204	
	Regional governments or local authorities	36	36	7		39	38	8	
	Public sector entities	1	1	1		16	14	7	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	880	864	146		607	591	125	
	Corporates	2,057	1,538	1,524		2,945	2,260	2,229	
	of which: SME	485	364	350		1,197	848	816	
	Retail	1,686	1,473	968		1,700	1,363	1,044	
	of which: SME	1,230	1,059	657		1,116	1,032	646	
	Secured by mortgages on immovable property	4,346	4,345	1,678		4,322	4,250	1,627	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	594	404	416	179	570	400	411	169
	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	183	183	458		167	167	418		
Securitisation									
Other exposures									
Standardised Total ²	1,306	1,306	898	184	1,425	1,425	974	255	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
NETHERLANDS	Central governments or central banks	6	3,612	3		18	3,374	16	
	Regional governments or local authorities	6	6	1		6	6	2	
	Public sector entities	2	2	0		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	813	814	163		156	150	35	
	Corporates	1,389	1,256	1,221		1,919	1,775	1,736	
	of which: SME	457	395	389		825	784	777	
	Retail	633	605	346		808	781	470	
	of which: SME	630	602	344		693	665	383	
	Secured by mortgages on immovable property	7,314	3,715	1,587		6,881	3,532	1,442	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	37	21	25	7	32	15	17	6
	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	100	99	244		2	2	6		
Securitisation									
Other exposures									
Standardised Total ²	357	357	235	10	413	413	284	15	

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 Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach
BNP Paribas SA

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
		(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
ITALY	Central banks and central governments	21,502	0	21,502	168	0	37	21,942	0	21,941	150	0	50
	Institutions	3,636	103	1,891	526	0	99	2,252	101	1,983	713	0	111
	Corporates	51,507	6,898	40,430	23,541	2,508	3,849	48,019	6,578	38,701	20,326	150	3,785
	Corporates - Of Which: Specialised Lending	912	277	881	532	58	165	842	205	815	389	0	120
	Corporates - Of Which: SME	9,343	2,915	8,790	5,471	1,850	1,466	9,302	2,544	8,763	4,073	62	1,488
	Retail	37,060	4,929	37,448	15,728	7,248	2,261	37,211	4,725	37,212	10,740	2,082	2,914
	Retail - Secured on real estate property	20,469	2,375	20,469	5,773	2,305	865	20,832	2,293	20,832	4,987	1,317	1,156
	Retail - Secured on real estate property - Of Which: SME	344	53	344	266	127	19	338	53	338	193	26	36
	Retail - Secured on real estate property - Of Which: non-SME	20,124	2,321	20,124	5,507	2,178	846	20,493	2,240	20,493	4,794	1,291	1,140
	Retail - Qualifying Revolving	4	0	3	0	0	0	3	0	3	1	0	0
	Retail - Other Retail	16,588	2,554	16,076	9,955	4,943	1,396	16,375	2,431	16,377	5,752	764	1,748
	Retail - Other Retail - Of Which: SME	8,783	1,697	9,174	7,378	4,943	861	8,818	1,645	8,817	3,138	764	1,099
	Retail - Other Retail - Of Which: non-SME	7,804	856	7,802	2,577	0	535	7,557	787	7,560	2,614	0	649
	Equity	524	0	492	1,734	0	58	524	0	493	1,729	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
		(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
UNITED KINGDOM	Central banks and central governments	7,950	0	7,950	13	0	0	9,723	0	9,723	14	0	0
	Institutions	6,435	1	5,806	1,285	0	3	5,469	1	5,049	953	0	3
	Corporates	39,801	871	31,455	9,876	340	395	50,851	558	42,182	11,541	71	378
	Corporates - Of Which: Specialised Lending	4,062	137	3,314	1,105	5	15	4,352	30	3,493	1,091	0	25
	Corporates - Of Which: SME	135	15	287	43	1	1	1,345	15	1,168	108	1	2
	Retail	146	5	155	66	0	2	139	5	135	34	2	1
	Retail - Secured on real estate property	47	3	47	8	0	1	47	3	47	8	1	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	46	3	46	8	0	1	46	3	46	8	1	1
	Retail - Qualifying Revolving	9	1	8	1	0	0	9	1	8	1	0	0
	Retail - Other Retail	90	1	100	58	0	1	83	1	79	26	0	1
	Retail - Other Retail - Of Which: SME	22	0	30	18	0	0	4	0	4	1	0	0
	Retail - Other Retail - Of Which: non-SME	68	1	70	40	0	1	79	1	76	24	0	1
	Equity	371	0	315	895	0	140	453	0	419	1,240	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
		(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
GERMANY	Central banks and central governments	9,310	0	9,310	29	0	0	12,905	0	12,904	30	0	0
	Institutions	2,949	0	2,838	250	0	0	2,713	0	2,576	211	0	1
	Corporates	19,095	200	12,522	5,541	82	94	20,470	119	14,454	6,284	32	82
	Corporates - Of Which: Specialised Lending	336	0	298	134	0	0	330	0	292	136	0	0
	Corporates - Of Which: SME	129	2	114	81	0	1	248	2	216	105	0	2
	Retail	168	7	170	36	1	4	185	6	188	41	1	4
	Retail - Secured on real estate property	113	4	113	17	0	1	115	3	114	17	0	1
	Retail - Secured on real estate property - Of Which: SME	5	0	4	1	0	0	5	0	4	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	109	4	109	17	0	1	110	3	110	16	0	1
	Retail - Qualifying Revolving	4	0	3	0	0	0	3	0	3	0	0	0
	Retail - Other Retail	50	3	54	19	0	2	67	3	71	24	0	2
	Retail - Other Retail - Of Which: SME	9	1	9	3	0	1	11	1	11	4	0	1
	Retail - Other Retail - Of Which: non-SME	42	2	45	16	0	2	56	2	60	20	0	2
	Equity	28	0	23	51	0	0	41	0	31	76	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
		(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
LUXEMBOURG	Central banks and central governments	1,750	0	1,700	18	0	0	18,562	0	18,750	13	0	0
	Institutions	1,013	0	977	181	0	1	1,567	0	1,526	306	0	1
	Corporates	23,099	278	19,215	8,189	11	114	27,230	205	21,760	8,580	7	103
	Corporates - Of Which: Specialised Lending	2,151	24	1,708	1,149	4	15	2,252	17	1,795	1,165	1	10
	Corporates - Of Which: SME	2,082	30	1,350	616	2	22	2,064	28	1,407	654	2	22
	Retail	6,236	74	6,270	1,094	7	41	6,586	79	6,614	1,137	7	54
	Retail - Secured on real estate property	4,799	48	4,810	658	5	17	5,062	51	5,074	690	4	23
	Retail - Secured on real estate property - Of Which: SME	260	8	259	36	1	3	274	11	275	35	1	6
	Retail - Secured on real estate property - Of Which: non-SME	4,539	41	4,551	622	4	14	4,788	39	4,799	654	3	17
	Retail - Qualifying Revolving	2	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	1,436	25	1,458	436	2	24	1,523	28	1,539	447	3	30
	Retail - Other Retail - Of Which: SME	352	14	339	85	1	13	364	16	352	87	1	17
	Retail - Other Retail - Of Which: non-SME	1,083	12	1,119	351	1	11	1,158	12	1,187	360	1	14
	Equity	759	0	711	2,376	0	28	874	0	810	2,625	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach
BNP Paribas SA

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)													
JAPAN	Central banks and central governments	11,681	0	11,681	18	0	0	34,213	0	34,213	50	0	0
	Institutions	2,564	1	2,399	245	0	2	2,242	0	1,964	246	0	1
	Corporates	4,630	10	3,779	1,009	5	2	5,835	0	4,700	1,444	0	2
	Corporates - Of Which: Specialised Lending	449	0	578	76	0	0	507	0	492	37	0	0
	Corporates - Of Which: SME	6	0	6	1	0	0	6	0	6	1	0	0
	Retail	5	0	5	0	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	4	0	4	1	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	3	0	3	10	0	1	3	0	3	12	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)													
SPAIN	Central banks and central governments	3,757	0	3,757	750	0	0	4,084	0	4,073	571	0	0
	Institutions	1,600	0	1,133	240	0	2	1,249	0	1,014	164	0	0
	Corporates	7,911	200	5,552	3,238	0	173	9,553	225	6,608	3,211	22	116
	Corporates - Of Which: Specialised Lending	1,154	134	1,076	486	0	43	1,117	129	1,060	431	0	60
	Corporates - Of Which: SME	53	3	53	6	0	2	86	2	84	27	0	2
	Retail	7,593	426	8,185	3,229	76	423	8,543	444	9,178	3,755	88	476
	Retail - Secured on real estate property	12	1	12	2	0	0	11	1	11	2	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	12	1	12	2	0	0	11	1	11	2	0	0
	Retail - Qualifying Revolving	3,995	175	4,553	723	32	164	4,209	180	4,804	712	37	175
	Retail - Other Retail	3,586	250	3,620	2,504	44	259	4,323	263	4,363	3,021	51	301
	Retail - Other Retail - Of Which: SME	29	2	29	15	1	2	39	3	39	20	1	3
	Retail - Other Retail - Of Which: non-SME	3,557	248	3,591	2,489	44	257	4,284	260	4,324	3,001	51	298
	Equity	86	0	86	268	0	9	37	0	30	82	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)													
NETHERLANDS	Central banks and central governments	1,440	0	1,439	2	0	0	1,425	0	1,424	5	0	0
	Institutions	1,972	0	1,726	126	0	1	1,927	0	1,744	105	0	0
	Corporates	19,760	161	15,124	7,800	74	127	20,796	175	15,431	7,464	136	89
	Corporates - Of Which: Specialised Lending	482	3	450	148	1	1	493	3	447	154	0	1
	Corporates - Of Which: SME	204	4	187	92	0	1	576	4	494	331	0	3
	Retail	59	1	57	13	0	0	60	1	57	13	0	0
	Retail - Secured on real estate property	41	1	41	8	0	0	42	0	42	8	0	0
	Retail - Secured on real estate property - Of Which: SME	4	0	4	2	0	0	3	0	3	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	38	1	38	7	0	0	39	0	39	8	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	17	0	15	4	0	0	16	0	14	4	0	0
	Retail - Other Retail - Of Which: SME	4	0	3	1	0	0	5	0	4	1	0	0
	Retail - Other Retail - Of Which: non-SME	12	0	11	3	0	0	11	0	10	3	0	0
	Equity	73	0	73	208	0	5	89	0	88	251	0	0
Securitisation													
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 mitigation techniques (e.g. substitution effects).

2018 EU-wide Transparency Exercise

Sovereign Exposure

BNP Paribas SA

(mln EUR)

As of 31/12/2017

Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading ¹			Designated at fair value through profit or loss ²			Available-for-sale ³			Loans and Receivables ⁴			Held-to-maturity investments		
				of which: Loans and advances	of which: Debt securities		of which: Loans and advances	of which: Debt securities		of which: Loans and advances	of which: Debt securities		of which: Loans and advances	of which: Debt securities		of which: Loans and advances	of which: Debt securities	
TOTAL - ALL COUNTRIES	201,413.9	44,627.2	156,786.7	62,444.4	6,258.4	56,186.0	0.0	0.0	0.0	99,446.9	0.0	99,446.9	38,829.0	38,150.6	678.4	475.4	0.0	475.4
Austria	2,218.6	4.1	2,214.5															
Belgium	23,245.1	8,086.9	15,158.2															
Bulgaria	18.7	0.0	18.7															
Croatia	54.2	0.0	54.2															
Cyprus	0.0	0.0	0.0															
Czech Republic	85.9	5.9	80.0															
Denmark	409.4	0.0	409.4															
Estonia	0.0	0.0	0.0															
Finland	803.5	0.0	803.5															
France	44,474.7	23,047.3	21,427.5															
Germany	11,747.4	43.6	11,703.8															
Greece	6.8	0.0	6.8															
Hungary	412.0	0.0	412.0															
Ireland	1,194.6	59.3	1,135.4															
Italy	16,610.1	2,887.0	13,723.1															
Latvia	5.7	0.0	5.7															
Lithuania	39.6	0.0	39.6															
Luxembourg	839.9	165.8	674.1															
Malta	0.0	0.0	0.0															
Netherlands	1,153.8	7.8	1,146.0															
Poland	3,567.0	32.1	3,534.9															
Portugal	751.7	156.6	595.0															
Romania	25.3	1.3	24.0															
Slovakia	35.0	0.0	35.0															
Slovenia	90.7	0.0	90.7															
Spain	5,975.7	454.0	5,521.7															
Sweden	271.0	0.0	271.0															
United Kingdom	7,322.5	37.4	7,285.1															
Iceland	0.2	0.0	0.2															
Liechtenstein	0.0	0.0	0.0															
Norway	36.6	31.9	4.7															
Switzerland	367.9	0.0	367.9															
Australia	4,887.5	0.0	4,887.5															
Canada	2,977.5	0.0	2,977.5															
China	1,275.6	137.6	1,138.1															
Hong Kong	184.9	0.0	184.9															
Japan	3,677.1	0.0	3,677.1															
U.S.	40,405.2	196.2	40,209.0															
Other advanced economies non EEA	7,091.1	5,034.1	2,057.0															
Other Central and eastern Europe countries non EEA	3,235.2	269.0	2,966.2															
Middle East	1,027.5	903.0	124.5															
Latin America and the Caribbean	2,745.7	992.6	1,753.1															
Africa	2,257.3	1,006.4	1,250.9															
Others	9,885.5	1,067.4	8,818.1															

Notes:

Information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting; "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

Regions:

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: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

¹ Includes "Trading financial assets" portfolio for banks reporting under GAAP

² Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

³ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁴ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

BNP Paribas SA

As of 30/06/2018

(min EUR)		Direct exposures														Risk weighted exposure amount		
		On balance sheet							Derivatives				Off balance sheet					
		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		Derivatives with positive fair value		Derivatives with negative fair value				Off-balance sheet exposures
Carrying amount	Notional amount			Carrying amount	Notional amount	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions							
Residual Maturity	Country / Region	I 0 - 3M f	599	599	591	0	0	7	0	0	0	0	0	0	9,083	0		
		I 3M - 1Y f	896	896	880	0	0	16	0	0	0	1	44	0	0	0		
		I 1Y - 2Y f	773	773	773	0	0	0	0	0	227	0	644	0	0	0		
		I 2Y - 3Y f	733	0	357	0	0	371	5	7	895	0	0	0	0	0		
		I 3Y - 5Y f	2,705	2,705	975	0	0	744	986	28	0	1,202	0	0	0	0		
		I 5Y - 10Y f	13,089	8,318	2,137	0	0	463	10,489	1,101	29,861	0	0	0	0	0		
		I 10Y - more	2,296	2,296	1,009	0	0	1	1,285	6,028	83,369	0	399	0	0	0		
		Total	21,091	15,586	6,293	0	0	1,765	12,789	7,164	115,515	28	1,087	9,083	2	151		
		I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 2Y - 3Y f	4	0	4	0	0	0	0	0	0	0	0	0	0	0				
I 3Y - 5Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 5Y - 10Y f	23	19	23	0	0	0	0	0	0	0	0	0	0	0				
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
Total	26	19	26	0	0	0	0	0	0	0	0	0	0	0				
I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 2Y - 3Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 3Y - 5Y f	8	8	8	0	0	0	0	0	0	0	0	0	0	0				
I 5Y - 10Y f	8	8	8	0	0	0	0	0	0	0	0	0	0	0				
I 10Y - more	4	0	4	0	0	0	0	0	0	0	0	0	0	0				
Total	21	8	21	0	0	0	0	0	0	0	0	0	0	0				
I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 1Y - 2Y f	124	124	0	0	0	0	123	0	0	0	0	0	0	0				
I 2Y - 3Y f	1	0	0	0	0	0	1	0	0	0	0	0	0	0				
I 3Y - 5Y f	28	28	1	0	0	0	27	0	0	0	0	0	0	0				
I 5Y - 10Y f	217	215	1	0	0	0	204	0	0	0	0	0	263	0				
I 10Y - more	73	73	1	0	0	0	72	0	0	0	5	0	0	0				
Total	443	442	4	0	0	12	427	0	0	0	1	444	0	0				
I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 2Y - 3Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 3Y - 5Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0				
I 0 - 3M f	68	0	1	0	0	67	38	7,127	0	0	0	0	0	0				
I 3M - 1Y f	269	19	47	0	222	0	0	0	245	14,145	0	0	0					
I 1Y - 2Y f	128	0	25	0	55	47	51	1,936	217	8,341	0	0	0					
I 2Y - 3Y f	65	0	10	0	55	0	15	291	153	3,942	0	0	0					
I 3Y - 5Y f	264	14	109	0	110	45	0	523	20,584	0	0	0	0					
I 5Y - 10Y f	400	150	257	0	129	14	0	244	7,014	0	0	0	0					
I 10Y - more	401	151	401	0	0	0	0	1,088	9,875	157	0	0	0					
Total	1,596	333	851	0	571	173	1,193	19,228	1,401	54,182	0	0	0					
I 0 - 3M f	35	0	7	0	0	33	5	53	3,633	6	0	0	0					
I 3M - 1Y f	357	325	57	0	89	211	154	5	154	4,359	6	0	0					
I 1Y - 2Y f	592	585	81	0	446	65	0	5	0	6	0	0	0					
I 2Y - 3Y f	352	347	54	0	44	253	0	5	0	6	0	0	0					
I 3Y - 5Y f	996	919	194	0	427	375	0	5	0	6	0	0	0					
I 5Y - 10Y f	1,340	1,209	93	0	191	1,057	0	5	4	137	6	0	0					
I 10Y - more	110	105	65	0	45	0	0	45	0	6	0	0	0					
Total	3,787	3,529	850	0	1,196	2,040	1,196	33	210	8,130	39	1	3					

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

BNP Paribas SA

As of 30/06/2018

(min EUR)		Direct exposures													Off-balance sheet exposures		Risk weighted exposure amount	
		On balance sheet						Derivatives				Off balance sheet exposures						
		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		Derivatives with positive fair value		Derivatives with negative fair value				Nominal
Carrying amount	Notional amount			Carrying amount	Notional amount	Carrying amount	Notional amount	Carrying amount	Notional amount	Carrying amount	Notional amount							
Residual Maturity	Country / Region																	
	Portugal	I 0 - 3M f	14	14	14	0	0	0	0	0	0	16	1,392	0	0			
		I 3M - 1Y f	192	192	56	0	0	136	0	0	37	3,634	0	0	0	0		
		I 1Y - 2Y f	96	96	96	0	0	0	0	0	0	0	0	0	0	0		
		I 2Y - 3Y f	46	46	0	0	0	46	0	0	0	0	0	0	0	0		
		I 3Y - 5Y f	114	114	4	0	109	0	0	0	0	0	0	0	0	0		
		I 5Y - 10Y f	779	777	332	0	63	384	0	0	0	279	7,809	0	0	0	0	
	I 10Y - more	175	108	0	0	0	67	0	0	0	0	0	0	0	0	0	0	
	Total	1,416	1,240	605	0	122	638	0	0	332	12,835	0	0	0	0	0	571	
	Romania	I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0			
		I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		I 2Y - 3Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		I 3Y - 5Y f	1	1	1	0	0	0	0	0	0	0	0	0	0	0		
		I 5Y - 10Y f	4	4	0	0	0	0	0	0	0	0	0	0	0	0		
	I 10Y - more	7	7	0	0	0	0	0	0	0	0	0	0	0	0			
	Total	12	9	12	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Slovakia	I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0			
		I 3M - 1Y f	2	2	2	0	0	0	0	0	0	2	0	0	0			
		I 1Y - 2Y f	5	5	0	0	5	0	0	0	0	9	366	0	0			
		I 2Y - 3Y f	2	2	0	0	0	0	0	0	0	0	0	0	0			
		I 3Y - 5Y f	13	13	13	0	0	0	0	0	0	0	0	0	0			
		I 5Y - 10Y f	32	32	6	0	25	0	11	171	0	0	0	0	0			
	I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0				
	Total	54	54	24	0	5	25	11	171	9	366	0	0	0	0	0	0	
	Slovenia	I 0 - 3M f	0	0	0	0	0	0	0	0	0	0	0	0	0			
		I 3M - 1Y f	13	13	13	0	0	0	0	0	0	0	0	0	0			
		I 1Y - 2Y f	2	2	2	0	0	0	0	0	0	2	0	0	0			
		I 2Y - 3Y f	31	31	31	0	0	0	0	0	0	0	0	0	0			
		I 3Y - 5Y f	4	4	4	0	0	0	0	0	0	4	0	0	0			
		I 5Y - 10Y f	256	256	231	0	25	0	0	0	0	0	0	0	0			
	I 10Y - more	16	16	16	0	0	0	0	0	0	0	0	0	0				
	Total	322	319	297	0	25	0	0	0	0	9	0	0	0	0	0	0	
	Spain	I 0 - 3M f	101	101	101	0	0	0	0	1	15	0	0	4	0			
		I 3M - 1Y f	560	560	169	0	151	241	43	794	4	106	4	4	0			
		I 1Y - 2Y f	868	868	157	0	329	372	1	190	13	530	4	0	0			
		I 2Y - 3Y f	519	519	314	0	104	0	0	0	5	212	4	0	0			
		I 3Y - 5Y f	367	367	10	0	109	191	0	0	0	4	4	0	0			
		I 5Y - 10Y f	3,868	3,868	1,909	0	523	1,435	0	0	0	4	0	0	0			
	I 10Y - more	1,965	1,965	1,067	0	897	31	0	735	0	0	4	0	0				
	Total	8,247	8,247	3,783	0	1,226	3,136	77	1,235	22	848	27	0	0	0	0	581	
	Sweden	I 0 - 3M f	0	0	0	0	0	0	0	0	5	210	0	0				
		I 3M - 1Y f	22	22	2	0	21	0	9	134	0	0	0	0				
		I 1Y - 2Y f	84	84	84	0	84	0	5	96	0	199	0	0				
		I 2Y - 3Y f	27	27	9	0	9	18	5	74	1	78	0	0				
		I 3Y - 5Y f	176	176	18	0	82	76	0	4	0	159	0	0				
		I 5Y - 10Y f	48	48	4	0	4	0	0	0	4	106	0	0				
	I 10Y - more	2	2	0	0	2	0	0	0	0	0	0	0					
	Total	359	332	78	0	187	94	19	304	19	752	0	0	0	0	0	1	
	United Kingdom	I 0 - 3M f	785	306	785	0	0	0	1	185	0	3	0	0				
		I 3M - 1Y f	5	5	5	0	5	0	0	7	3	0	0	0				
		I 1Y - 2Y f	1,374	896	307	0	8	1,059	0	9	0	3	0	0				
		I 2Y - 3Y f	415	0	107	0	107	0	0	15	0	3	0	0				
		I 3Y - 5Y f	2,230	1,752	316	0	301	1,613	0	22	0	3	0	0				
		I 5Y - 10Y f	2,554	2,075	926	0	989	638	0	24	0	167	0	0				
	I 10Y - more	1,395	999	1,386	0	999	1,386	0	0	0	2	0	0					
	Total	8,748	5,838	3,831	0	1,299	3,618	25	404	1	21	1	0	0	0	0	27	

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

BNP Paribas SA

As of 30/06/2018

(min EUR)		Direct exposures														Risk weighted exposure amount	
Residual Maturity	Country / Region	On balance sheet							Derivatives				Off balance sheet				
		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		Derivatives with positive fair value		Derivatives with negative fair value			Off-balance sheet exposures
Carrying amount	Notional amount			Carrying amount	Notional amount	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions						
Iceland		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Liechtenstein		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Norway		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Australia		18	16	0	0	0	0	18	0	0	0	0	0	0	0	0	1
Canada		23	19	5	0	0	0	18	0	0	0	0	0	0	0	0	2
Hong Kong		4,508	4,326	2,725	0	1,097	687	1	12	111	1,179	8	70	22	0	0	29
Japan		231	231	11	0	32	688	111	1,179	8	70	22	0	0	0	0	0
Total		12,344	6,688	12,244	0	6,688	99	2	33	0	1	0	0	0	0	0	6

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

BNP Paribas SA

As of 30/06/2018

(min EUR)		Direct exposures														Off-balance sheet exposures		Risk weighted exposure amount
		On balance sheet						Derivatives with positive 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			
	U.S.	2,268	142	1,813	0	3	451	61	713	34	838	541	2					
		9,871	7,745	4,590	0	4,780	500	44	1,271	31	1,036	541	2					
		3,268	1,141	2,693	0	342	233	12	296	12	966	541	2					
		3,335	1,809	3,257	0	435	243	18	1,821	34	541	541	2					
		3,971	1,844	2,318	0	1,844	1,099	22	759	18	703	541	2					
		10,278	8,514	971	0	8,514	971	793	60	40	3,578	541	2					
		15,224	13,098	2,790	0	6,128	6,307	105	175	1,495	541	2						
		48,813	33,930	25,976	0	13,212	9,625	316	5,095	224	8,648	3,789	13				156	
	China	254	193	142	0	254	0	15	422	25	1,177	14	0					
		193	142	103	0	51	0	0	31	4	497	14	0					
		594	572	352	0	103	139	2	189	4	32	14	0					
		205	198	116	0	88	0	0	7	0	152	14	0					
		325	243	82	0	82	0	0	0	1	486	14	0					
		268	238	0	0	0	0	23	248	0	39	14	0					
		15	12	0	0	0	0	17	50	0	14	0	0					
		1,852	1,785	1,137	0	578	139	87	925	62	2,393	101	0				49	
	Switzerland	0	0	0	0	0	0	0	0	0	0	7	0					
		19	19	4	0	4	0	14	0	0	7	0	0					
		0	0	0	0	0	0	0	0	0	0	7	0					
		63	63	6	0	23	34	0	0	0	7	0	0					
		108	105	11	0	11	0	95	0	0	7	0	0					
		97	3	0	0	0	0	94	0	0	7	0	0					
		14	14	0	0	0	0	0	0	0	0	0	0					
		298	200	38	0	23	237	0	0	0	48	0	0				3	
	Other advanced economies non EEA	3,025	2,814	3,025	0	64	147	0	242	0	10,210	0	0					
		2,774	2,774	1,971	0	393	411	135	2,419	5	0	0	0					
		821	821	690	0	81	51	7	125	7	185	0	0					
		1,065	1,039	19	0	19	7	0	4	4	157	0	0					
		618	616	565	0	31	23	0	42	0	0	0	0					
		1,354	1,313	1,354	0	0	0	54	1,061	0	0	0	0					
		1,010	1,004	1,010	0	0	0	0	234	0	44	0	0					
		10,668	10,619	9,443	0	587	638	238	3,839	274	10,596	0	0				37	
	Other Central and eastern Europe countries non EEA	359	359	184	0	184	0	10	0	0	1	0	0					
		536	536	356	0	356	127	324	0	0	1	0	0					
		254	254	98	0	98	47	109	0	0	1	0	0					
		671	604	367	0	94	210	0	0	0	1	0	0					
		331	271	78	0	78	97	156	0	0	1	0	0					
		86	73	50	0	33	3	0	0	0	1	0	0					
		2,698	2,469	1,137	0	657	813	0	0	0	8	0	0				93	
	Middle East	186	186	0	0	0	186	0	7	26	1,655	2,365	0					
		103	103	0	0	0	103	0	0	38	733	2,365	0					
		103	103	0	0	0	103	0	0	0	83	2,365	0					
		191	180	2	0	2	189	0	0	0	2,365	0	0					
		107	105	4	0	4	103	13	206	0	2,365	0	0					
		263	262	1	0	1	262	0	1	0	2,365	0	0					
		195	195	11	0	11	184	0	0	0	2,365	0	0					
		1,147	1,084	18	0	18	1,130	13	213	64	2,471	16,556	0				147	
	Latin America and the Caribbean	263	260	0	0	0	265	2	0	0	0	0	0					
		1,171	811	1,171	0	96	0	174	0	0	0	0	0					
		227	226	66	0	68	93	0	0	0	0	0	0					
		195	189	68	0	68	189	0	0	0	68	0	0					
		365	351	25	0	25	157	0	0	0	772	0	0					
		305	237	121	0	121	184	0	0	0	0	0	0					
		172	101	76	0	76	0	0	0	0	96	0	0					
		2,698	2,536	1,583	0	209	906	0	0	0	773	0	0				295	

2018 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BNP Paribas SA

As of 30/06/2018

(mln EUR)		Direct exposures													Off-balance sheet exposures		Risk weighted exposure amount
		On balance sheet							Derivatives				Off balance sheet				
		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	Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions				
								Carrying amount	Notional amount	Carrying amount	Notional amount						
Residual Maturity	Country / Region							Carrying amount	Notional amount	Carrying amount	Notional amount						
10 - 3M f		153	153	15	0	24	115	0	0	0	0	0	0	44	0		
3M - 1Y f		344	344	35	0	39	271	0	0	0	0	0	0	44	0		
1Y - 2Y f		245	244	24	0	65	155	0	0	0	0	0	0	44	0		
2Y - 3Y f	Africa	148	148	9	0	38	102	0	0	0	0	0	0	44	0		
3Y - 5Y f		476	471	32	0	153	291	0	0	0	0	0	0	44	0		
5Y - 10Y f		1,034	1,021	129	0	71	835	0	0	0	0	0	0	44	0		
10Y+ more		174	137	86	0	17	72	0	0	0	0	0	0	44	0		
Total		2,574	2,518	330	0	404	1,840	0	0	0	0	0	0	308	0	1,077	
10 - 3M f		1,227	917	235	0	508	484	24	388	36	1,436	81	0	81	0		
3M - 1Y f		1,535	1,226	268	0	706	561	24	388	34	1,294	81	0	81	0		
1Y - 2Y f		1,520	1,199	379	0	759	383	24	395	33	1,272	81	0	81	0		
2Y - 3Y f	Others	1,383	1,074	234	0	746	403	24	388	33	1,272	81	0	81	0		
3Y - 5Y f		1,904	1,588	465	0	873	626	24	388	33	1,272	81	0	81	0		
5Y - 10Y f		1,408	1,052	467	0	508	434	24	388	39	1,508	81	0	81	0		
10Y+ more		1,229	893	283	0	508	438	25	397	33	1,272	81	0	81	0		
Total		10,208	7,950	2,270	0	4,608	3,330	169	2,731	241	9,328	568	0	588	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 counterparties 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 counterparties (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.

(5) 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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments.

(6) Residual countries not reported separately in the Transparency exercise.

Regions:

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, Dibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

2018 EU-wide Transparency Exercise

Performing and non-performing exposures

BNP Paribas SA

	As of 31/12/2017							As of 30/06/2018						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³	Of which performing but past due >30 days and <=90 days		Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³			
							(mln EUR)							
Debt securities (including at amortised cost and fair value)	131,757	0	564	564	6	267	0	129,729	0	465	465	87	224	1
Central banks	4,637	0	0	0	0	0	0	4,168	0	2	1	2	0	1
General governments	100,601	0	0	0	0	0	0	96,622	0	0	0	30	0	0
Credit institutions	8,119	0	114	114	0	109	0	9,509	0	114	114	3	112	0
Other financial corporations	12,892	0	169	169	4	72	0	14,942	0	139	139	40	57	0
Non-financial corporations	5,508	0	281	281	1	86	0	4,488	0	211	211	12	54	0
Loans and advances (including at amortised cost and fair value)	962,740	4,629	40,713	37,952	3,065	21,765	12,845	1,014,845	3,872	40,753	37,332	4,504	22,193	12,237
Central banks	177,179	0	0	0	0	0	0	213,758	0	0	0	2	0	0
General governments	38,425	361	464	179	38	19	419	35,851	46	995	255	28	32	678
Credit institutions	18,348	0	156	155	15	93	157	18,154	14	144	136	41	89	50
Other financial corporations	54,201	9	1,469	1,440	50	871	1,023	57,811	5	1,448	1,416	123	979	425
Non-financial corporations	347,813	2,514	21,676	21,164	1,199	12,336	5,717	369,155	2,020	21,264	20,627	1,552	11,930	5,388
of which: small and medium-sized enterprises at amortised cost	99,534	935	9,624	9,520	227	5,128	2,333	112,213	871	9,532	9,421	837	5,225	1,985
Households	326,774	1,746	16,948	15,014	1,763	8,446	5,530	320,117	1,788	16,901	14,899	2,758	9,163	5,696
DEBT INSTRUMENTS other than HFT	1,094,497	4,629	41,277	38,516	3,070	22,032	12,845	1,144,574	3,872	41,219	37,797	4,591	22,418	12,238
OFF-BALANCE SHEET EXPOSURES	655,383		2,113	1,952	99	293	709	718,281		1,887	1,887	462	290	336

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ 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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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.

2018 EU-wide Transparency Exercise

Forborne exposures

BNP Paribas SA

(mln EUR)	As of 31/12/2017					As of 30/06/2018				
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures
	Of which non-performing exposures with forbearance measures	Of which 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 non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
Debt securities (including at amortised cost and fair value)	74	74	14	14	0	155	155	2	2	0
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	1	1	0	0	0	1	1	1	0	0
Other financial corporations	1	1	0	0	0	0	0	0	0	0
Non-financial corporations	73	73	14	14	0	154	154	2	2	0
Loans and advances (including at amortised cost and fair value)	10,956	8,205	3,808	3,366	3,521	10,698	8,474	3,858	3,542	2,895
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	41	4	1	1	15	34	6	2	2	12
Credit institutions	12	12	1	1	2	10	10	8	8	0
Other financial corporations	419	258	119	119	52	270	269	120	119	141
Non-financial corporations	4,830	4,097	1,991	1,937	1,565	4,478	3,875	1,825	1,811	1,127
of which: small and medium-sized enterprises at amortised cost	1,409	1,101	550	508	567	1,430	1,149	494	489	486
Households	5,654	3,833	1,695	1,308	1,888	5,906	4,315	1,903	1,601	1,614
DEBT INSTRUMENTS other than HFT	11,030	8,279	3,822	3,381	3,521	10,853	8,629	3,861	3,544	2,895
Loan commitments given	304	175	6	6	209	218	79	3	2	134

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30□

⁽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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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.