

Bank name:

BNP Paribas

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BnpParibas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/conferences-and-publicatio	1.b.(5)
(6) LEI code	2015	R0MUWSFPU8MPRO8K5P83	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	68,643,805	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	14,793,422	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	122,587,490	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	228,099,518	2.b.(1)
(2) Counterparty exposure of SFTs	1014	22,756,134	2.b.(2)
c. Other assets	1015	1,628,054,808	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	52,554,772	2.d.(1)
(2) Items subject to a 20% CCF	1022	122,396,816	2.d.(2)
(3) Items subject to a 50% CCF	1023	256,263,245	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,064,828	2.d.(4)
e. Regulatory adjustments	1031	14,263,516	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	2,266,866,467.49	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	43,125,973	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	21,327,179	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	11,512,683	3.c.(2)
(3) Subordinated debt securities	1038	4,753,053	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	25,613,458	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2,412,458	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	16,096,425	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,337,669	3.e.(1)
(2) Potential future exposure	1044	38,494,977	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	164,848,960	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	27,554,264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	121,722,051	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1,904,868	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	15,650,869	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10,002,389	4.d.(1)
(2) Potential future exposure	1051	38,494,977	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	215,329,419	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	11,593,905	5.a.
b. Senior unsecured debt securities	1054	110,378,642	5.b.
c. Subordinated debt securities	1055	31,507,861	5.c.
d. Commercial paper	1056	19,195,394	5.d.
e. Certificates of deposit	1057	62,394,791	5.e.
f. Common equity	1058	53,873,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	66,787	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	289,010,380	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	929,400,867	6.a.
b. Brazilian real (BRL)	1062	24,090,481	6.b.
c. Canadian dollars (CAD)	1063	659,939,531	6.c.
d. Swiss francs (CHF)	1064	935,461,120	6.d.
e. Chinese yuan (CNY)	1065	1,457,775,037	6.e.
f. Euros (EUR)	1066	16,453,637,131	6.f.
g. British pounds (GBP)	1067	2,166,308,181	6.g.
h. Hong Kong dollars (HKD)	1068	652,045,293	6.h.
i. Indian rupee (INR)	1069	55,025,828	6.i.
j. Japanese yen (JPY)	1070	4,679,579,727	6.j.
k. Mexican pesos (MXN)	1108	205,003,442	6.k.
l. Swedish krona (SEK)	1071	375,320,180	6.l.
m. United States dollars (USD)	1072	17,743,995,081	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	46,337,581,900	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	5,881,269,757	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	12,087,136	8.a.
b. Debt underwriting activity	1076	245,380,353	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	257,467,489	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	8,116,593,771	9.a.
b. OTC derivatives settled bilaterally	1079	12,386,709,763	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20,503,303,533	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	169,079,702	10.a.
b. Available-for-sale securities (AFS)	1082	61,116,151	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	143,720,802	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,840,067	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	69,634,984	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	11,907,881	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1,209,785,513	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	536,827,401	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	558,623,099	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1,095,450,500	13.c.

Ancillary Data