

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	2018-12-31	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	2019-06-14	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://invest.bnpparibas.com/en/conferences-and-publications">https://invest.bnpparibas.com/en/conferences-and-publications</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	41 757 105	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	25 325 174	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	132 520 187	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	171 783 280	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6 819 003	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	1 342 200 679	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53 849 120	2.d.(1)
(2) Items subject to a 20% CCF	1022	99 679 940	2.d.(2)
(3) Items subject to a 50% CCF	1023	226 226 496	2.d.(3)
(4) Items subject to a 100% CCF	1024	21 068 880	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	15 219 342	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	1 879 908 455,89	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	37 137 923	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	16 276 980	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	7 898 386	3.c.(2)
(3) Subordinated debt securities	1038	3 409 801	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	22 583 123	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3 292 486	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	5 478 531	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5 071 581	3.e.(1)
(2) Potential future exposure	1044	39 418 717	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	133 982 556	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	27 802 646	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	111 696 043	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			
(1) Unused portion of committed lines obtained from other financial institutions	1048	2 591 432	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	1 990 296	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6 516 236	4.d.(1)
(2) Potential future exposure	1051	39 418 717	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	190 015 371	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	16 492 627	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	91 185 497	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	24 983 679	5.c.
d. Commercial paper			
(1) Commercial paper	1056	18 148 788	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	79 951 500	5.e.
f. Common equity			
(1) Common equity	1058	49 336 000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	61 283	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	280 159 375	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	1 222 449 052	6.a.
b. Brazilian real (BRL)	1062	34 233 480	6.b.
c. Canadian dollars (CAD)	1063	664 721 376	6.c.
d. Swiss francs (CHF)	1064	1 178 375 158	6.d.
e. Chinese yuan (CNY)	1065	1 283 558 495	6.e.
f. Euros (EUR)	1066	16 194 007 627	6.f.
g. British pounds (GBP)	1067	2 348 887 397	6.g.
h. Hong Kong dollars (HKD)	1068	744 948 090	6.h.
i. Indian rupee (INR)	1069	211 586 868	6.i.
j. Japanese yen (JPY)	1070	4 414 768 476	6.j.
k. Mexican pesos (MXN)	1108	170 236 697	6.k.
l. Swedish krona (SEK)	1071	439 348 327	6.l.
m. United States dollars (USD)	1072	16 813 691 815	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	45 720 812 860	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	5 123 081 141	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4 878 362	8.a.
b. Debt underwriting activity	1076	172 502 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	177 380 362	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	8 416 357 475	9.a.
b. OTC derivatives settled bilaterally	1079	12 318 358 281	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20 734 715 756	9.c.
Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	121 986 239	10.a.
b. Available-for-sale securities (AFS)	1082	59 397 750	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	104 761 277	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16 521 140	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	60 101 571	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	11 920 036	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	982 599 708	12.a.
Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	438 530 220	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	463 265 721	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	901 795 941	13.c.

**Ancillary Data**