General Bank Data

Section 1 - General Information

- General information provided by the relevant supervisory authority:
  a. General information
  (1) Country code: FR
  (2) Bank name: BNP Paribas
  (3) Reporting date (yyyy-mm-dd): 2022-03-28
  (4) Reporting currency: EUR
  (5) Euro conversion rate: 1
  (6) Submission date (yyyy-mm-dd): 2022-03-28

b. General information provided by the reporting institution:
  (1) Reporting unit: 1
  (2) Accounting standard: IFRS
  (3) Date of public disclosure (yyyy-mm-dd): 2022-04-29
  (4) Language of public disclosure: English
  (5) Web address of public disclosure: https://invest.bnpparibas/en/document/disclosure-for-g-siis-in
  (6) LEI code: RWM/FUPMBP/C6K6P83

Size Indicator

Section 2 - Total Exposures

- Total exposures:
  a. Derivatives
    (1) Counterparty exposure of derivatives contracts: 70,689,644
    (2) Capped notional amount of credit derivatives: 15,445,382
    (3) Potential future exposure of derivatives contracts: 130,761,531
  b. Securities financing transactions (SFTs)
    (1) Adjusted gross value of SFTs: 246,388,930
    (2) Counterparty exposure of SFTs: 30,022,639
    (3) Other assets: 1,770,285,400
  c. Interconnectedness indicators:
    (1) On-balance sheet and off-balance sheet insurance assets: 287,313,886
    (2) Potential future exposure of derivatives contracts for insurance subsidiaries: 369,477
    (3) Investment value in consolidated entities: 5,577,000
  d. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f
    (1) Total exposures prior to regulatory adjustments: 11,890,000
    (2) Exposures of insurance subsidiaries not included in 2.f net of intragroup:
      (1) Intragroup exposures: 0
      (2) Potential future exposure: 38,586,605
  e. Total exposures indicator, including insurance subsidiaries (sum of items 2.1, 2.2 through 2.6)
    (1) Total exposures indicator: 2,726,690,238

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets

- Intra-financial system assets indicator:
  a. Funds deposited by or borrowed from other financial institutions: 70,211,445
  b. Unused portion of committed lines extended to other financial institutions: 31,759,078
  c. Holdings of securities issued by other financial institutions:
    (1) Secured debt securities: 0
    (2) Senior unsecured debt securities: 43,306,648
    (3) Subordinated debt securities: 4,592,074
    (4) Commercial paper: 0
    (5) Equity securities: 151,178,337
    (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5): 0
    (7) Net positive current exposure of OTC derivatives with other financial institutions: 22,301,072
    (8) Net positive fair value:
      (1) Net positive fair value: 0
      (2) Potential future exposure: 38,586,605
  f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c(3), 3.d.3.e.(1), and 3.e.(2) minus 3.d.(6)):
    (1) Net negative fair value: 0
    (2) Potential future exposure: 0

Section 4 - Intra-Financial System Liabilities

- Intra-financial system liabilities indicator:
  a. Funds deposited by or borrowed from other financial institutions:
    (1) Deposits due to depository institutions: 29,198,768
    (2) Deposits due to non-depository financial institutions: 186,123,610
    (3) Loans obtained from other financial institutions: 0
    (4) Unused portion of committed lines obtained from other financial institutions: 1,126,016
    (5) Net negative current exposure of SFTs with other financial institutions: 0
    (6) Net negative fair value:
      (1) Net negative fair value: 0
      (2) Potential future exposure: 38,586,605
  b. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)):
    (1) Secured debt securities: 9,111,939
    (2) Senior unsecured debt securities: 11,841,594
    (3) Subordinated debt securities: 34,878,227
    (4) Commercial paper: 19,963,859
    (5) Certificates of deposit: 8,933,036
    (6) Common equity: 75,010,000
    (7) Preferred shares and any other forms of subordinated funding not captured in item 5.c:
      (1) Preferred shares: 0
      (2) Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a):
        (1) Secured debt securities: 31,759,078
        (2) Senior unsecured debt securities: 43,306,648
        (3) Subordinated debt securities: 4,592,074
        (4) Commercial paper: 0
        (5) Equity securities: 151,178,337
        (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5):
          (1) Offsetting short positions: 0
          (2) Net positive current exposure of OTC derivatives with other financial institutions: 22,301,072
          (3) Net positive fair value:
            (1) Net positive fair value: 0
            (2) Potential future exposure: 38,586,605
        (7) Net negative fair value:
          (1) Net negative fair value: 0
          (2) Potential future exposure: 0
      b. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 5.a through 5.d):
        (1) Secured debt securities: 9,111,939
        (2) Senior unsecured debt securities: 11,841,594
        (3) Subordinated debt securities: 34,878,227
        (4) Commercial paper: 19,963,859
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              (2) Net positive current exposure of OTC derivatives with other financial institutions: 22,301,072
              (3) Net positive fair value:
                (1) Net positive fair value: 0
                (2) Potential future exposure: 38,586,605
            (7) Net negative fair value:
              (1) Net negative fair value: 0
              (2) Potential future exposure: 0
        (8) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 5.a through 5.d):
          (1) Secured debt securities: 9,111,939
          (2) Senior unsecured debt securities: 11,841,594
          (3) Subordinated debt securities: 34,878,227
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                (1) Offsetting short positions: 0
                (2) Net positive current exposure of OTC derivatives with other financial institutions: 22,301,072
                (3) Net positive fair value:
                  (1) Net positive fair value: 0
                  (2) Potential future exposure: 38,586,605
              (7) Net negative fair value:
                (1) Net negative fair value: 0
                (2) Potential future exposure: 0
          (8) Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 5.a through 5.d):
            (1) Secured debt securities: 9,111,939
            (2) Senior unsecured debt securities: 11,841,594
            (3) Subordinated debt securities: 34,878,227
            (4) Commercial paper: 19,963,859
            (5) Certificates of deposit: 8,933,036
            (6) Common equity: 75,010,000
            (7) Preferred shares and any other forms of subordinated funding not captured in item 5.c:
              (1) Preferred shares: 0
### Substitutability/Financial Institution Infrastructure Indicators

#### Section 6 - Payments made in the reporting year (excluding intragroup payments)

<table>
<thead>
<tr>
<th>Currency</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Australian dollars (AUD)</td>
<td>1,204,902,289</td>
</tr>
<tr>
<td>b. Canadian dollars (CAD)</td>
<td>656,099,415</td>
</tr>
<tr>
<td>c. Swiss francs (CHF)</td>
<td>1,006,631,825</td>
</tr>
<tr>
<td>d. Chinese yuan (CNY)</td>
<td>2,188,232,358</td>
</tr>
<tr>
<td>e. Euros (EUR)</td>
<td>17,165,430,751</td>
</tr>
<tr>
<td>f. British pounds (GBP)</td>
<td>2,436,947,686</td>
</tr>
<tr>
<td>g. Hong Kong dollars (HKD)</td>
<td>764,282,257</td>
</tr>
<tr>
<td>h. Indian rupee (INR)</td>
<td>65,908,792</td>
</tr>
<tr>
<td>i. Japanese yen (JPY)</td>
<td>4,598,761,881</td>
</tr>
<tr>
<td>j. New Zealand dollars (NZD)</td>
<td>505,513,697</td>
</tr>
<tr>
<td>k. Swedish krona (SEK)</td>
<td>18,161,770,786</td>
</tr>
<tr>
<td>l. United States dollars (USD)</td>
<td>49,006,316,271</td>
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#### Section 7 - Assets Under Custody

<table>
<thead>
<tr>
<th>Amount</th>
</tr>
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<tbody>
<tr>
<td>6,941,767,831</td>
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</table>

#### Section 8 - Underwritten Transactions in Debt and Equity Markets

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<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>14,027,989</td>
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#### Section 9 - Trading Volume

<table>
<thead>
<tr>
<th>Amount</th>
</tr>
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<tbody>
<tr>
<td>22,967,826,298</td>
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#### Complexity indicators

#### Section 10 - National Amount of Over-the-Counter (OTC) Derivatives

<table>
<thead>
<tr>
<th>Amount</th>
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<tbody>
<tr>
<td>9,501,518,851</td>
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#### Section 11 - Trading and Available-for-Sale Securities

<table>
<thead>
<tr>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>192,519,858</td>
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#### Section 11 - Level 3 Assets

<table>
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<tr>
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</tr>
</thead>
<tbody>
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<td>20,849,349</td>
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#### Cross-Jurisdictional Activity Indicators

#### Section 14 - Cross-Jurisdictional Liabilities

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<th>Amount</th>
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<td>1,192,632,356</td>
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#### Ancillary Data

#### Section 15 - Ancillary Indicators

#### Section 16 - Ancillary Items

#### Memorandum Items

#### Section 21 - Cross-Jurisdictional Activity Items

<table>
<thead>
<tr>
<th>Amount</th>
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<tbody>
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<td>720,199,215</td>
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Bank name: **BNP Paribas**