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	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-04-30	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	2018-04-30	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-publicatior	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	43,956,622	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	22,982,594	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	135,204,278	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	142,783,959	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,602,619	2.b.(2)
c. Other assets	1015	1,313,146,663	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	51,895,273	2.d.(1)
(2) Items subject to a 20% CCF	1022	88,460,601	2.d.(2)
(3) Items subject to a 50% CCF	1023	218,637,380	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,869,162	2.d.(4)
e. Regulatory adjustments	1031	17,109,601	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	1,819,746,235.17	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	31,754,446	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	10,138,516	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	7,761,866	3.c.(2)
(3) Subordinated debt securities	1038	3,670,522	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	25,857,921	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2,271,755	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	3,114,514	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,954,882	3.e.(1)
(2) Potential future exposure	1044	36,510,823	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	121,491,735	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	19,268,677	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	107,659,748	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	1,643,054	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1,400,460	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5,918,348	4.d.(1)
(2) Potential future exposure	1051	36,510,823	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	172,401,110	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	16,504,821	5.a.
b. Senior unsecured debt securities	1054	86,935,555	5.b.
c. Subordinated debt securities	1055	15,081,988	5.c.
d. Commercial paper	1056	20,488,134	5.d.
e. Certificates of deposit	1057	76,125,710	5.e.
f. Common equity	1058	77,723,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	70,995	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	292,930,203	5.h.

Bank name: BNP Paribas

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,426,252,446	6.a.
b. Brazilian real (BRL)	1062	34,381,298	6.b.
c. Canadian dollars (CAD)	1063	562,337,182	6.c.
d. Swiss francs (CHF)	1064	1,200,863,033	6.d.
e. Chinese yuan (CNY)	1065	1,328,853,785	6.e.
f. Euros (EUR)	1066	12,324,922,680	6.f.
g. British pounds (GBP)	1067	2,930,972,297	6.g.
h. Hong Kong dollars (HKD)	1068	649,235,762	6.h.
i. Indian rupee (INR)	1069	100,850,823	6.i.
j. Japanese yen (JPY)	1070	4,189,756,707	6.j.
k. Mexican pesos (MXN)	1108	161,891,887	6.k.
l. Swedish krona (SEK)	1071	361,977,230	6.l.
m. United States dollars (USD)	1072	16,590,165,107	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	41,862,460,237	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	5,411,303,453	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	9,575,589	8.a.
b. Debt underwriting activity	1076	190,700,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	200,275,589	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	9,120,360,502	9.a.
b. OTC derivatives settled bilaterally	1079	11,142,528,910	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20,262,889,412	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	119,922,222	10.a.
b. Available-for-sale securities (AFS)	1082	123,599,730	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	157,575,928	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19,485,105	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	66,460,919	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	9,519,148	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	942,044,529	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	412,036,846	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	458,989,055	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	871,025,901	13.c.

Ancillary Data