

1. CAPITAL

FR013
BNP PARIBAS

Capital position CRD3 rules	31/12/2012		30/06/2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	66 669		70 194		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets ⁽¹⁾ (-/+)	519		658		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-1 574		-1 557		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-4		-6		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	65 095	11,8%	68 638	12,2%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)	65 095	11,8%	68 638	12,2%	
G) Hybrid instruments not subscribed by government	10 116		7 834		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	75 211	13,6%	76 472	13,6%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	551 839		562 925		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	2 475		2 776		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	7 825		7 656		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	5 187		4 981		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	27 599		21 088		Articles 381 to 386 of CRR

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

Explanatory footnotes

CRD 3 rules:
See page 231 of the 31 December 2012 Registration Document

CRD 4 memo items:
Memo items are given for information only before the date of application of CRR/CRD4 and are calculated on the basis of the latest known CRR draft text available as of closing date 31 December 2012 and 30 June 2013. They include only selective data which do not allow to calculate the Basel III capital adequacy ratios.

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **								RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
BNP PARIBAS																					
Central banks and central governments		-	-	190 245	382	18 732	17	-	-	3 466	0	3 744	25	-	-	43	-	21			
Institutions		-	-	80 721	880	23 912	190	-	-	12 863	757	8 529	233	-	-	355	-	263			
Corporates		-	-	319 989	13 109	112 263	6 178	-	-	135 044	2 059	106 952	7 567	-	-	6 231	-	5 733			
Corporates - Of Which: Specialised Lending		-	-	52 329	1 872	1 061	124	-	-	15 452	495	1 142	171	-	-	786	-	50			
Corporates - Of Which: SME		-	-	19 084	2 202	15 764	2 009	-	-	11 975	295	14 825	2 465	-	-	1 366	-	1 111			
Retail		-	-	184 170	8 155	137 407	5 140	-	-	34 065	2 684	75 900	4 699	-	-	3 304	-	6 590			
Retail - Secured on real estate property	0,0%	-	-	99 435	1 549	68 100	2 403	-	-	10 126	646	24 524	1 752	-	-	67	-	1 429			
Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
Retail - Qualifying Revolving		-	-	15 735	1 612	4 096	62	-	-	5 379	472	3 072	65	-	-	845	-	249			
Retail - Other Retail		-	-	69 000	4 995	65 211	2 674	-	-	18 560	1 566	48 303	2 882	-	-	2 393	-	4 912			
Retail - Other Retail - Of Which: SME		-	-	27 992	2 073	14 946	1 003	-	-	8 290	865	11 043	1 130	-	-	610	-	1 410			
Retail - Other Retail - Of Which: non-SME		-	-	41 009	2 921	50 265	1 671	-	-	10 280	701	37 260	1 752	-	-	1 782	-	3 502			
Equity		788	-	12 385	-	1 042	-	1 733	-	21 496	-	1 148	-	-	-	-	-	-			
Securitisation		19 797	550	9 270	514	2 371	107	12 706	1 425	1 777	1 245	1 777	146	293	185	-	89				
Other non-credit obligation assets		-	-	315	18	120 424	44	-	-	104	0	32 940	54	-	-	-	-	-			
TOTAL		20 586	550	797 096	23 059	416 150	11 676	14 439	1 425	208 816	6 745	230 989	12 724	125	293	2 121	10 117	2 264	12 695		
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **								RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
France																					
Central banks and central governments		-	-	58 046	-	832	-	-	-	323	-	1	-	-	-	-	-	-			
Institutions		-	-	21 327	6	2 411	84	-	-	2 829	3	875	85	-	-	4	-	123			
Corporates		-	-	77 536	2 278	14 307	427	-	-	45 201	926	11 723	569	-	-	1 453	-	128			
Corporates - Of Which: Specialised Lending		-	-	2 997	50	0	-	-	-	1 789	9	0	-	-	-	26	-	-			
Corporates - Of Which: SME		-	-	8 176	807	1 781	133	-	-	7 362	90	1 331	180	-	-	648	-	-			
Retail		-	-	111 971	5 235	33 303	1 250	-	-	16 696	2 684	17 773	1 135	-	-	1 877	-	1 836			
Retail - Secured on real estate property	0,0%	-	-	58 774	613	17 793	558	-	-	3 659	646	6 427	395	-	-	17	-	436			
Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
Retail - Qualifying Revolving		-	-	10 932	1 156	1 691	-	-	-	2 705	472	1 268	-	-	481	-	-				
Retail - Other Retail		-	-	42 264	3 466	13 820	692	-	-	10 332	1 566	10 077	740	-	-	1 379	-	1 400			
Retail - Other Retail - Of Which: SME		-	-	15 844	1 692	4 229	165	-	-	5 586	865	3 075	201	-	-	526	-	337			
Retail - Other Retail - Of Which: non-SME		-	-	26 420	1 774	9 591	526	-	-	4 746	701	7 003	539	-	-	853	-	1 062			
Equity		788	-	12 385	-	1 042	-	1 733	-	21 496	-	1 148	-	-	-	-	-	-			
Securitisation		4	-	3 039	36	0	-	44	-	478	453	0	-	-	0	-	-				
Other non-credit obligation assets		-	-	0	-	42 793	18	-	-	0	-	10 868	25	-	-	-	-	-			
TOTAL		792	0	284 303	7 556	94 689	1 779	1 777	0	87 023	4 066	42 388	1 814	-	0	796	3 334	487	2 087		
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.																			
Central banks and central governments		-	-	31 702	-	4 827	-	-	-	60	-	0	-	-	-	-	-	-	-
Institutions		-	-	9 460	68	8 070	22	-	-	1 274	-	622	32	-	-	-	1	-	23
Corporates		-	-	35 955	2 295	26 303	285	-	-	11 225	357	26 309	414	-	-	-	677	-	66
Corporates - Of Which: Specialised Lending		-	-	5 017	462	0	-	-	-	1 482	82	-	-	-	-	-	106	-	-
Corporates - Of Which: SME		-	-	88	243	3	59	-	-	33	132	3	81	-	-	-	112	-	11
Retail		-	-	-	-	20 279	49	-	-	-	-	12 468	27	-	-	-	-	-	10
Retail - Secured on real estate property	0.0%	-	-	-	-	10 593	49	-	-	-	-	5 211	26	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	599	0	-	-	-	-	450	0	-	-	-	-	-	1
Retail - Other Retail		-	-	-	-	9 087	0	-	-	-	-	6 807	0	-	-	-	-	-	8
Retail - Other Retail - Of Which: SME		-	-	-	-	0	0	-	-	-	-	0	0	-	-	-	-	-	-
Retail - Other Retail - Of Which: non-SME		-	-	-	-	9 087	0	-	-	-	-	6 807	0	-	-	-	-	-	8
Equity		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Securitisation		9 121	101	2 811	-	612	6	8 086	26	364	-	246	9	-	22	-	-	-	6
Other non-credit obligation assets		-	-	-	-	11 749	2	-	-	-	-	3 008	3	-	-	-	-	-	-
TOTAL		9 121	101	79 929	2 362	71 841	365	8 086	26	12 923	357	42 654	484	31	22	98	678	392	104
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Belgium																			
Central banks and central governments		-	-	25 233	1	3 260	-	-	-	114	-	6	-	-	-	0	-	-	-
Institutions		-	-	7 825	51	175	-	-	-	776	-	35	-	-	-	33	-	-	-
Corporates		-	-	37 634	2 121	958	0	-	-	17 550	74	958	0	-	-	963	-	-	126
Corporates - Of Which: Specialised Lending		-	-	1 999	-	-	-	-	-	573	-	-	-	-	-	-	-	-	-
Corporates - Of Which: SME		-	-	6 779	937	2	0	-	-	2 678	63	2	0	-	-	441	-	-	32
Retail		-	-	56 456	1 299	1 312	54	-	-	10 601	-	984	55	-	-	94	-	-	173
Retail - Secured on real estate property	0.0%	-	-	37 043	868	534	-	-	-	5 866	-	401	-	-	-	42	-	-	87
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Qualifying Revolving		-	-	238	-	155	8	-	-	83	-	117	8	-	-	-	-	-	9
Retail - Other Retail		-	-	19 176	431	622	46	-	-	4 651	-	466	47	-	-	51	-	-	77
Retail - Other Retail - Of Which: SME		-	-	11 647	343	39	1	-	-	2 566	-	29	1	-	-	51	-	-	3
Retail - Other Retail - Of Which: non-SME		-	-	7 529	87	583	45	-	-	2 085	-	437	46	-	-	-	-	-	74
Equity		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Securitisation		27	200	-	478	-	-	6	-	-	792	-	-	200	-	185	-	-	-
Other non-credit obligation assets		-	-	277	17	14 200	1	-	-	97	0	4 426	1	-	-	-	-	-	-
TOTAL		27	200	127 426	3 967	19 904	55	6	0	29 139	866	6 408	56	-	200	130	1 274	5	299
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Italy	Central banks and central governments	-	-	19 188	-	720	16	-	-	78	-	0	23	-	-	-	-	-	-	2
	Institutions	-	-	2 596	-	6 926	61	-	-	337	-	4 333	82	-	-	-	-	-	-	3
	Corporates	-	-	8 553	262	42 328	4 591	-	-	3 257	260	40 144	5 502	-	-	-	81	-	4 037	
	Corporates - Of Which: Specialised Lending	-	-	1 220	118	898	124	-	-	407	220	979	171	-	-	-	0	-	44	
	Corporates - Of Which: SME	-	-	6	0	12 880	1 637	-	-	1	-	12 455	1 949	-	-	-	0	-	1 046	
	Retail	-	-	-	-	40 431	2 625	-	-	-	-	23 119	2 402	-	-	-	-	-	3 109	
	Retail - Secured on real estate property	0,0%	-	-	-	-	18 413	1 296	-	-	-	-	6 678	980	-	-	-	-	-	697
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	1 651	54	-	-	-	-	1 238	56	-	-	-	-	-	231	
	Retail - Other Retail	-	-	-	-	20 367	1 275	-	-	-	-	15 203	1 366	-	-	-	-	-	2 181	
	Retail - Other Retail - Of Which: SME	-	-	-	-	6 908	743	-	-	-	-	5 111	812	-	-	-	-	-	967	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	13 459	532	-	-	-	-	10 092	555	-	-	-	-	-	1 214	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	424	29	435	-	524	75	45	3	30	-	348	55	-	-	-	-	-	75
	Other non-credit obligation assets	-	-	-	-	-	9 981	14	-	-	-	-	5 784	16	-	-	-	-	-	-
	TOTAL		424	29	30 772	262	100 911	7 383	45	3	3 703	260	73 729	8 080	-	0	28	81	839	7 226
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United Kingdom	Central banks and central governments	-	-	11 151	-	0	-	-	-	9	-	-	-	-	-	-	-	-	-	
	Institutions	-	-	7 581	-	905	0	-	-	511	-	110	0	-	-	-	-	-	3	
	Corporates	-	-	27 265	1 271	1 566	56	-	-	8 653	49	1 568	73	-	-	-	618	-	2	
	Corporates - Of Which: Specialised Lending	-	-	4 538	372	0	-	-	-	1 304	0	-	-	-	-	-	150	-	0	
	Corporates - Of Which: SME	-	-	327	66	35	0	-	-	182	0	35	0	-	-	-	55	-	0	
	Retail	-	-	9	-	1 522	15	-	-	3	-	1 141	21	-	-	-	-	-	32	
	Retail - Secured on real estate property	0,0%	-	-	-	-	90	-	-	-	-	-	67	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	9	-	1 432	15	-	-	3	-	1 074	21	-	-	-	-	-	32	
	Retail - Other Retail - Of Which: SME	-	-	2	-	1 257	2	-	-	0	-	943	2	-	-	-	-	-	28	
	Retail - Other Retail - Of Which: non-SME	-	-	7	-	175	13	-	-	2	-	131	19	-	-	-	-	-	3	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	1 215	22	268	-	269	11	414	102	185	-	77	4	-	-	-	8	-	0
	Other non-credit obligation assets	-	-	-	-	30 899	1	-	-	-	-	1 976	1	-	-	-	-	-	-	
	TOTAL		1 215	22	46 274	1 271	35 161	84	414	102	9 361	49	4 872	100	28	8	139	618	73	37
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Netherlands	Central banks and central governments	-	-	5 964	-	6	-	-	-	13	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	1 931	-	459	-	-	-	216	-	92	-	-	-	-	-	-	-	-
	Corporates	-	-	10 747	45	744	15	-	-	4 312	0	745	15	-	-	9	-	-	35	-
	Corporates - Of Which: Specialised Lending	-	-	787	-	0	-	-	-	178	-	0	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	296	0	12	-	-	-	130	-	12	-	-	-	0	-	-	0	-
	Retail	-	-	0	-	10 980	37	-	-	0	-	2 376	20	-	-	-	-	-	-	12
	Retail - Secured on real estate property	0,0%	-	-	-	10 538	29	-	-	-	-	2 045	9	-	-	-	-	-	-	3
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	0	-	442	8	-	-	0	-	331	11	-	-	-	-	-	-	10
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	0	-	442	8	-	-	0	-	331	11	-	-	-	-	-	-	10
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	4 437	-	-	-	47	4	352	-	-	-	38	29	-	-	-	-	-	2
	Other non-credit obligation assets	-	-	-	-	-	806	-	-	-	-	-	737	-	-	-	-	-	-	-
TOTAL		4 437	0	18 642	45	13 042	56	352	0	4 541	0	3 988	64	1	0	27	9	21	50	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	-	-	1 703	-	11	1	-	-	403	-	0	1	-	-	-	-	-	4
	Institutions	-	-	2 045	-	238	-	-	-	539	-	223	-	-	-	-	-	-	-
	Corporates	-	-	9 765	456	562	8	-	-	5 435	30	562	9	-	-	217	-	-	70
	Corporates - Of Which: Specialised Lending	-	-	1 273	97	-	-	-	-	558	0	-	-	-	-	37	-	-	4
	Corporates - Of Which: SME	-	-	867	60	0	0	-	-	497	0	0	-	-	-	33	-	-	6
	Retail	-	-	3 999	953	6 135	362	-	-	2 018	-	2 297	247	-	-	931	-	-	38
	Retail - Secured on real estate property	0,0%	-	-	-	5 762	348	-	-	-	-	2 017	233	-	-	-	-	-	36
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	2 020	281	-	-	-	-	968	-	-	-	-	-	260	-	-	-
	Retail - Other Retail	-	-	1 979	671	373	15	-	-	1 050	-	280	15	-	-	671	-	-	2
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	1 979	671	373	15	-	-	1 050	-	280	15	-	-	671	-	-	2
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	248	31	56	-	725	10	93	68	35	-	536	49	6	-	-	-	6
	Other non-credit obligation assets	-	-	-	-	-	1 582	3	-	-	-	-	1 229	3	-	-	-	-	-
TOTAL		248	31	17 568	1 409	9 255	384	93	68	8 429	30	4 846	308	12	6	285	1 148	27	119
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Germany	Central banks and central governments	-	-	2 938	-	320	-	-	-	22	-	7	-	-	-	-	-	-	-	-
	Institutions	-	-	3 762	-	541	0	-	-	350	-	109	0	-	-	-	-	-	-	0
	Corporates	-	-	11 598	208	737	14	-	-	4 525	3	660	15	-	-	-	-	67	-	50
	Corporates - Of Which: Specialised Lending	-	-	644	-	0	-	-	-	379	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	242	12	2	-	-	-	189	2	2	-	-	-	-	-	-	-	3
	Retail	-	-	4 917	297	2 687	77	-	-	2 814	-	2 015	94	-	-	-	-	201	-	40
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	1 708	89	0	0	-	-	1 132	-	0	0	-	-	-	-	-	-	53
	Retail - Other Retail	-	-	3 208	208	2 687	77	-	-	1 682	-	2 015	94	-	-	-	-	148	-	40
	Retail - Other Retail - Of Which: SME	-	-	-	-	1 347	28	-	-	-	-	1 010	40	-	-	-	-	-	-	12
	Retail - Other Retail - Of Which: non-SME	-	-	3 208	208	1 340	49	-	-	1 682	-	1 005	54	-	-	-	-	148	-	29
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	387	61	863	-	19	-	447	530	116	-	10	-	-	19	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	905	4	-	-	-	-	716	6	-	-	-	-	-	-
TOTAL		387	61	24 077	505	5 209	95	447	530	7 827	3	3 516	114	-	19	163	268	24	91	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Turkey	Central banks and central governments	-	-	203	-	2 526	-	-	-	77	-	1 096	-	-	-	-	-	-	-	
	Institutions	-	-	1 456	-	840	-	-	-	680	-	790	-	-	-	-	-	-	-	
	Corporates	-	-	3 087	2	5 261	14	-	-	1 106	-	5 215	14	-	-	-	-	2	-	38
	Corporates - Of Which: Specialised Lending	-	-	1 253	2	-	-	-	-	354	-	0	-	-	-	-	-	2	-	1
	Corporates - Of Which: SME	-	-	75	-	2	-	-	-	28	-	2	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	7 683	77	-	-	-	-	5 314	76	-	-	-	-	-	-	131
	Retail - Secured on real estate property	0,0%	-	-	-	-	1 122	3	-	-	-	-	393	1	-	-	-	-	5	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	6 561	75	-	-	-	-	4 921	75	-	-	-	-	-	-	126
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	6 561	75	-	-	-	-	4 921	75	-	-	-	-	-	-	126
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	13	-	-	-	-	-	8	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	676	-	-	-	-	-	476	-	-	-	-	-	-	-
TOTAL		13	0	4 745	2	16 987	91	8	0	1 864	0	12 890	90	-	0	13	2	8	169	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
		-	-	4 532	-	42	-	-	-	35	-	26	-	-	-	-	-	-	-
		-	-	517	-	698	-	-	-	114	-	178	-	-	-	-	-	-	-
		-	-	7 236	544	486	1	-	-	3 685	1	486	1	-	-	226	-	21	-
		-	-	260	5	-	-	-	-	178	-	-	-	-	-	1	-	-	-
		-	-	689	46	0	-	-	-	120	1	0	-	-	-	20	-	1	-
		-	-	5 525	151	5	0	-	-	1 227	-	4	0	-	-	50	-	1	-
	0,0%	-	-	3 613	68	0	-	-	-	600	-	0	-	-	-	7	-	0	-
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
		-	-	1 912	82	5	0	-	-	627	-	4	0	-	-	43	-	1	-
		-	-	499	38	3	0	-	-	127	-	2	0	-	-	19	-	0	-
		-	-	1 413	45	3	-	-	-	500	-	2	-	-	-	24	-	0	-
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
		-	-	38	1	862	-	-	-	6	-	581	-	-	-	-	-	-	-
		0	0	17 848	695	2 094	1	0	0	5 067	1	1 276	1	-	0	52	276	2	22
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **								RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
		-	-	183 270	266	19 162	11	-	-	4 024	-	3 169	17	-	-	7	-	16			
		-	-	87 786	979	23 783	137	-	-	13 654	267	8 675	173	-	-	435	-	90			
		-	-	306 927	14 021	109 115	6 864	-	-	128 139	2 428	107 343	8 291	-	-	5 739	-	6 787			
		-	-	47 311	2 014	988	118	-	-	13 876	730	1 040	163	-	-	632	-	55			
		-	-	17 895	2 519	13 871	2 308	-	-	10 264	122	13 410	2 800	-	-	1 254	-	1 626			
		-	-	183 817	8 250	132 582	5 086	-	-	31 214	2 805	74 522	4 540	-	-	4 099	-	6 439			
	0,0%	-	-	99 544	1 553	65 712	2 417	-	-	8 222	695	24 791	1 686	-	-	167	-	1 209			
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	15 191	1 627	3 756	60	-	-	5 044	461	2 817	61	-	-	1 060	-	229			
		-	-	69 082	5 070	63 114	2 609	-	-	17 949	1 650	46 913	2 793	-	-	2 872	-	5 001			
		-	-	27 997	2 087	15 066	939	-	-	8 413	933	11 314	1 064	-	-	937	-	1 147			
		-	-	41 085	2 984	48 049	1 669	-	-	9 536	716	35 599	1 729	-	-	1 936	-	3 853			
		945	-	16 214	-	1 023	-	1 826	-	38 812	-	1 139	-	-	-	-	-	-			
		14 589	285	8 969	36	2 109	170	12 443	1 417	1 645	448	1 623	54	87	0	-	111				
		-	-	149	-	100 531	8	-	-	147	-	32 901	9	-	-	-	-	-			
		15 534	285	787 134	23 552	388 305	12 277	14 269	1 417	217 636	5 948	229 372	13 085	114	87	1 836	10 281	2 134	13 443		
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **								RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
		-	-	50 034	-	1 230	0	-	-	270	-	1	0	-	-	-	-	0			
		-	-	17 945	4	2 301	12	-	-	2 898	1	736	12	-	-	1	-	33			
		-	-	78 030	2 858	12 928	505	-	-	43 074	537	12 428	702	-	-	1 349	-	332			
		-	-	3 016	53	0	-	-	-	1 599	0	0	-	-	-	15	-	2			
		-	-	6 849	801	1 323	122	-	-	5 449	66	1 323	168	-	-	525	-	125			
		-	-	110 144	5 289	31 229	1 113	-	-	16 175	2 805	17 467	969	-	-	2 651	-	1 323			
	0,0%	-	-	58 168	649	17 180	549	-	-	3 353	695	7 031	354	-	-	115	-	244			
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	10 334	1 143	1 393	0	-	-	2 474	461	1 045	-	-	-	663	-	-			
		-	-	41 642	3 497	12 656	564	-	-	10 349	1 650	9 391	615	-	-	1 873	-	1 078			
		-	-	15 724	1 698	4 385	179	-	-	5 623	933	3 346	216	-	-	864	-	178			
		-	-	25 918	1 799	8 271	385	-	-	4 725	716	6 045	399	-	-	1 009	-	900			
		945	-	16 214	-	1 023	-	1 826	-	38 812	-	1 139	-	-	-	-	-	-			
		12	-	2 942	36	-	-	38	-	511	448	-	-	-	-	0	-	-			
		-	-	-	-	28 202	0	-	-	-	-	11 161	0	-	-	-	-	-			
		957	0	275 309	8 187	76 913	1 631	1 864	0	101 740	3 791	42 932	1 683	-	0	670	4 001	406	1 688		
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
U.S.	Central banks and central governments	-	-	38 394	-	5 113	-	-	-	-	35	-	0	-	-	-	-	-	-	-
	Institutions	-	-	10 616	68	8 173	23	-	-	1 263	-	598	33	-	-	-	11	-	-	5
	Corporates	-	-	36 504	2 147	27 022	242	-	-	10 674	11	27 068	345	-	-	534	-	-	87	
	Corporates - Of Which: Specialised Lending	-	-	4 739	433	8	-	-	-	1 425	4	8	-	-	-	80	-	-	0	
	Corporates - Of Which: SME	-	-	225	248	2	54	-	-	39	-	1	77	-	-	99	-	-	13	
	Retail	-	-	-	-	20 575	45	-	-	-	-	12 840	26	-	-	-	-	-	79	
	Retail - Secured on real estate property	0.0%	-	-	-	10 419	45	-	-	-	-	5 231	25	-	-	-	-	-	74	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	584	0	-	-	-	-	438	0	-	-	-	-	-	2	
	Retail - Other Retail	-	-	-	-	9 572	0	-	-	-	-	7 171	0	-	-	-	-	-	4	
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	9 572	0	-	-	-	-	7 171	0	-	-	-	-	-	4	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	7 964	53	2 345	-	631	7	8 268	101	298	-	222	0	-	12	-	-	7	
	Other non-credit obligation assets	-	-	-	-	-	11 840	1	-	-	-	-	2 852	1	-	-	-	-	-	
	TOTAL		7 964	53	87 859	2 215	73 354	317	8 268	101	12 270	11	43 580	404	18	12	96	545	383	179
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Belgium	Central banks and central governments	-	-	21 545	-	3 622	-	-	-	91	-	-	-	-	-	-	-	-	-
	Institutions	-	-	7 773	51	245	-	-	-	802	-	179	-	-	-	51	-	-	3
	Corporates	-	-	37 132	2 172	392	0	-	-	16 774	71	392	0	-	-	899	-	-	149
	Corporates - Of Which: Specialised Lending	-	-	2 036	-	0	-	-	-	575	-	0	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	6 648	941	0	-	-	-	2 753	42	0	-	-	-	348	-	-	36
	Retail	-	-	57 709	1 281	1 337	57	-	-	8 427	-	1 003	58	-	-	109	-	-	131
	Retail - Secured on real estate property	0.0%	-	37 613	842	501	0	-	-	4 223	-	376	0	-	-	45	-	-	31
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	234	-	151	8	-	-	85	-	113	8	-	-	-	-	-	8
	Retail - Other Retail	-	-	19 862	439	685	49	-	-	4 119	-	514	50	-	-	64	-	-	91
	Retail - Other Retail - Of Which: SME	-	-	11 746	350	106	1	-	-	2 655	-	79	1	-	-	53	-	-	40
	Retail - Other Retail - Of Which: non-SME	-	-	8 116	89	579	48	-	-	1 464	-	435	49	-	-	11	-	-	52
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	279	-	-	-	-	-	27	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	127	-	12 055	1	-	-	124	-	4 545	1	-	-	-	-	-	-
	TOTAL		279	0	124 286	3 504	17 651	58	27	0	26 218	71	6 119	59	-	0	242	1 059	12
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Italy	Central banks and central governments	-	-	17 646	-	597	11	-	-	122	-	-	16	-	-	-	-	-	-	2
	Institutions	-	-	2 875	-	6 451	75	-	-	400	-	4 398	106	-	-	-	-	-	-	16
	Corporates	-	-	8 045	342	37 876	5 339	-	-	2 949	111	36 916	6 300	-	-	138	-	-	4 804	
	Corporates - Of Which: Specialised Lending	-	-	1 120	116	843	118	-	-	382	51	894	163	-	-	7	-	-	31	
	Corporates - Of Which: SME	-	-	7	-	11 512	1 956	-	-	3	-	11 118	2 304	-	-	-	-	-	1 269	
	Retail	-	-	-	-	40 432	2 704	-	-	-	-	23 321	2 444	-	-	-	-	-	2 997	
	Retail - Secured on real estate property	0,0%	-	-	-	-	18 025	1 288	-	-	-	-	6 570	939	-	-	-	-	-	584
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	1 628	52	-	-	-	-	1 221	53	-	-	-	-	-	216	
	Retail - Other Retail	-	-	-	-	20 779	1 964	-	-	-	-	15 530	1 452	-	-	-	-	-	2 196	
	Retail - Other Retail - Of Which: SME	-	-	-	-	6 741	658	-	-	-	-	5 015	726	-	-	-	-	-	807	
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	14 038	706	-	-	-	-	10 515	726	-	-	-	-	-	1 389	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	418	28	453	-	486	72	44	3	33	-	325	26	-	-	-	-	-	87
	Other non-credit obligation assets	-	-	-	-	-	9 129	-	-	-	-	-	5 843	-	-	-	-	-	-	-
	TOTAL		418	28	29 019	342	94 970	8 201	44	3	3 504	111	70 803	8 893	-	0	22	138	799	7 906
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United Kingdom	Central banks and central governments	-	-	6 155	-	0	-	-	-	5	-	-	-	-	-	-	-	-	-	
	Institutions	-	-	9 051	102	533	0	-	-	638	-	87	0	-	-	-	-	-	3	
	Corporates	-	-	22 350	1 159	1 564	36	-	-	7 798	137	1 566	40	-	-	574	-	-	37	
	Corporates - Of Which: Specialised Lending	-	-	3 741	332	0	-	-	-	967	61	-	-	-	-	115	-	-	4	
	Corporates - Of Which: SME	-	-	716	90	1	1	-	-	302	0	1	1	-	-	78	-	-	9	
	Retail	-	-	31	-	1 438	10	-	-	10	-	1 080	11	-	-	-	-	-	31	
	Retail - Secured on real estate property	0,0%	-	-	-	-	71	-	-	-	-	-	53	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	31	-	1 367	10	-	-	10	-	1 027	11	-	-	-	-	-	31	
	Retail - Other Retail - Of Which: SME	-	-	0	-	1 255	7	-	-	0	-	942	9	-	-	-	-	-	26	
	Retail - Other Retail - Of Which: non-SME	-	-	31	-	111	3	-	-	10	-	85	3	-	-	-	-	-	4	
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Securitisation	-	1 027	44	249	-	248	11	327	210	175	-	72	4	-	-	14	-	-	0
	Other non-credit obligation assets	-	-	-	-	26 548	1	-	-	-	-	1 913	1	-	-	-	-	-	-	
	TOTAL		1 027	44	37 837	1 260	30 331	58	327	210	8 627	137	4 718	58	20	14	62	647	64	70
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	Central banks and central governments	-	-	5 848	-	19	-	-	-	13	-	-	-	-	-	-	-	-	-
	Institutions	-	-	2 159	-	549	-	-	-	212	-	122	-	-	-	-	-	-	-
	Corporates	-	-	9 344	91	1 159	51	-	-	4 095	104	1 156	58	-	-	19	-	26	-
	Corporates - Of Which: Specialised Lending	-	-	583	-	-	-	-	-	134	-	0	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	267	1	0	-	-	-	291	0	0	-	-	-	0	-	0	-
	Retail	-	-	0	-	10 787	42	-	-	0	-	2 354	16	-	-	-	-	-	22
	Retail - Secured on real estate property	0,0%	-	0	-	10 340	39	-	-	0	-	2 019	13	-	-	-	-	-	9
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	0	-	446	3	-	-	0	-	335	3	-	-	-	-	-	13
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	0	-	446	3	-	-	0	-	335	3	-	-	-	-	-	13
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	412	-	-	16	35	144	-	-	-	8	17	-	-	-	-	-	6
	Other non-credit obligation assets	-	-	-	-	714	-	-	-	-	-	677	-	-	-	-	-	-	-
	TOTAL		412	0	17 352	91	13 244	128	144	0	4 320	104	4 316	91	-	0	40	19	16
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	-	-	3 092	-	12	-	-	-	620	-	-	-	-	-	-	-	-	-
	Institutions	-	-	1 474	-	228	-	-	-	452	-	228	-	-	-	-	-	-	-
	Corporates	-	-	9 109	808	566	9	-	-	5 264	573	566	11	-	-	315	-	71	-
	Corporates - Of Which: Specialised Lending	-	-	1 156	92	0	-	-	-	834	-	-	-	-	-	40	-	0	-
	Corporates - Of Which: SME	-	-	746	102	0	-	-	-	386	13	0	-	-	-	60	-	4	-
	Retail	-	-	4 271	995	6 169	416	-	-	2 114	-	2 612	277	-	-	917	-	309	-
	Retail - Secured on real estate property	0,0%	-	-	-	5 773	401	-	-	-	-	2 315	262	-	-	-	-	226	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	2 304	304	-	0	-	-	989	-	-	0	-	-	276	-	-	-
	Retail - Other Retail	-	-	1 967	691	396	15	-	-	1 124	-	297	16	-	-	641	-	82	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	69	5	-	-	-	-	52	5	-	-	-	-	4	-
	Retail - Other Retail - Of Which: non-SME	-	-	1 967	691	327	10	-	-	1 124	-	245	10	-	-	641	-	79	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	259	9	53	-	592	6	250	46	1	-	492	0	6	-	-	-	5
	Other non-credit obligation assets	-	-	-	-	1 650	2	-	-	-	-	1 245	2	-	-	-	-	-	-
	TOTAL		259	9	17 998	1 803	9 217	433	250	46	8 452	573	5 144	291	13	6	239	1 232	26
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

2. CREDIT RISK
as of 30 June 2013

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Germany	Central banks and central governments	-	-	5 418	-	198	-	-	-	45	-	7	-	-	-	-	-	-	-	-
	Institutions	-	-	5 475	-	338	0	-	-	391	-	79	0	-	-	-	-	-	-	0
	Corporates	-	-	11 198	141	842	16	-	-	4 564	0	836	24	-	-	-	-	87	-	24
	Corporates - Of Which: Specialised Lending	-	-	701	-	0	-	-	-	372	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	683	16	1	-	-	-	515	-	1	-	-	-	-	-	6	-	2
	Retail	-	-	4 722	318	2 660	75	-	-	2 563	-	1 995	90	-	-	-	-	212	-	63
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	1 480	95	0	0	-	-	999	-	0	0	-	-	-	-	-	60	-
	Retail - Other Retail	-	-	3 242	224	2 660	75	-	-	1 564	-	1 995	90	-	-	-	-	151	-	63
	Retail - Other Retail - Of Which: SME	-	-	-	0	1 371	24	-	-	-	-	1 028	34	-	-	-	-	0	-	12
	Retail - Other Retail - Of Which: non-SME	-	-	3 242	224	1 289	51	-	-	1 564	-	967	56	-	-	-	-	151	-	51
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	251	46	862	-	19	-	459	373	56	-	10	-	-	16	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	2 092	3	-	-	-	-	709	4	-	-	-	-	-	-
	TOTAL		251	46	27 675	459	6 148	95	459	373	7 620	0	3 636	118	-	16	129	299	22	87
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Turkey	Central banks and central governments	-	-	189	-	2 776	-	-	-	48	-	710	-	-	-	-	-	-	-
	Institutions	-	-	1 673	-	1 006	-	-	-	565	-	894	-	-	-	-	-	-	-
	Corporates	-	-	2 699	2	7 595	16	-	-	981	0	7 555	16	-	-	-	2	-	41
	Corporates - Of Which: Specialised Lending	-	-	1 075	2	0	-	-	-	242	-	-	-	-	-	-	2	-	-
	Corporates - Of Which: SME	-	-	181	0	1	-	-	-	66	0	1	-	-	-	-	0	-	0
	Retail	-	-	-	-	6 382	85	-	-	-	-	4 523	84	-	-	-	-	-	142
	Retail - Secured on real estate property	0,0%	-	-	-	659	-	-	-	-	-	231	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	5 723	85	-	-	-	-	4 292	84	-	-	-	-	-	142
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	5 723	85	-	-	-	-	4 292	84	-	-	-	-	-	142
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	9	-	-	-	-	-	6	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	555	-	-	-	-	-	484	-	-	-	-	-	-
	TOTAL		9	0	4 561	2	18 315	101	6	0	1 593	0	14 167	100	-	0	8	2	85
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

2. CREDIT RISK
as of 30 June 2013

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **							
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
		-	-	3 742	-	16	-	-	-	13	-	1	-	-	-	-	-	-	-		
		-	-	705	-	1 991	-	-	-	110	-	306	-	-	-	-	-	-	-		
		-	-	7 442	463	456	6	-	-	3 438	3	456	8	-	-	164	-	45			
		-	-	158	1	0	-	-	-	127	-	0	-	-	-	0	-	0			
		-	-	507	47	0	-	-	-	105	0	0	-	-	-	8	-	1			
		-	-	5 714	144	2	0	-	-	1 228	-	1	0	-	-	50	-	1			
		0,0%	-	3 761	58	-	-	-	-	646	-	-	-	-	-	7	-	0			
		0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		0,0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-			
		-	-	1 952	86	2	0	-	-	582	-	1	0	-	-	43	-	1			
		-	-	528	39	2	0	-	-	134	-	1	-	-	-	20	-	0			
		-	-	1 424	47	0	0	-	-	448	-	0	0	-	-	23	-	0			
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
				0	0	17 603	608	2 465	6	0	0	4 790	3	764	8	-	0	32	214	0	46
				-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Explanatory footnotes
See pages 233, 246, 256, 260, 263, 266, 277, 278, 282, 295, 296 of the 31 December 2012 Registration Document.

Loan to Value is not considered as a key risk monitoring indicator at Group level because granting home loans depends on the debtor repayment capacity, and does not depend on the underlying asset value.

Retail - Secured on real estate property - Of which SME and non-SME are CRR / CRD IV exposures classes.

3. SECURITISATION SUMMARY

FR013
BNP PARIBAS

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	32 609	26 159
Trading Book (excl. correlation trading)	517	778
Correlation Trading Portfolio	45 048	41 346
Total	78 174	68 282

Explanatory footnotes

See page 278 and 292 of the 31 December 2012 Registration Document.

4. MARKET RISK

FR013
BNP PARIBAS

(in million Euro)

	31/12/2012		30/06/2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	58	16 549	70	19 988
TDI - General risk	58	7 217	70	8 062
TDI - Specific risk	0	9 333	0	11 925
Equities	8	2 570	6	4 238
Equities - General risk	4	1 045	2	1 826
Equities - Specific risk	4	1 525	4	2 412
Foreign exchange risk	2 586	2 759	1 678	3 359
Commodities risk	0	755	0	555

Explanatory footnotes

See page 233 of the 31 December 2012 Registration Document.

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	0	0	0	0	0	0	0	-0
[3M - 1Y]		4	0	4	0	0	4	0	0
[1Y - 2Y]		0	0	-152	0	0	-152	7	-2
[2Y - 3Y]		218	0	218	0	0	218	0	0
[3Y - 5Y]		151	0	11	26	0	-15	0	-23
[5Y - 10Y]		784	0	778	52	0	726	0	1
[10Y - more]		276	0	-192	25	0	-217	14	0
Total		1 434	0	667	103	0	564	22	-23
[0 - 3M]	Belgium	529	0	509	423	0	86	0	-2
[3M - 1Y]		866	0	866	570	0	296	37	-22
[1Y - 2Y]		1 508	0	1 508	1 274	0	234	1	-3
[2Y - 3Y]		5 525	1 911	5 380	1 859	0	-107	119	-28
[3Y - 5Y]		5 916	0	5 310	5 466	0	-156	32	5
[5Y - 10Y]		5 359	0	4 899	4 929	0	-30	49	-0
[10Y - more]		1 825	0	1 164	1 567	0	-403	155	0
Total		21 529	1 911	19 636	16 088	0	-80	393	-49
[0 - 3M]	Bulgaria	1	0	1	1	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		1	0	7	1	0	6	0	1
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	-0	0	0	-0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	8	2	0	6	0	0
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	1	0	0	0	0
[1Y - 2Y]		5	0	5	5	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	7
[3Y - 5Y]		0	0	0	0	0	0	0	-7
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		6	0	6	6	0	0	0	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		104	0	104	101	0	3	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	-0
[3Y - 5Y]		10	0	10	0	0	10	0	-0
[5Y - 10Y]		111	0	102	59	0	43	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		227	0	218	160	0	58	0	-0
[0 - 3M]	Denmark	1	0	1	0	0	1	0	0
[3M - 1Y]		23	0	23	0	0	23	0	0
[1Y - 2Y]		20	0	6	0	0	6	0	-0
[2Y - 3Y]		9	0	5	0	0	5	0	-1
[3Y - 5Y]		27	0	-6	0	0	-6	0	1
[5Y - 10Y]		25	0	18	0	0	18	0	0
[10Y - more]		0	0	-16	0	0	-16	0	0
Total		105	0	31	0	0	31	0	0
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[0 - 3M]	Finland	0	0	0	0	0	0	9	0
[3M - 1Y]		81	0	81	76	0	5	13	-0
[1Y - 2Y]		0	0	-17	0	0	-17	33	-0
[2Y - 3Y]		237	0	231	186	0	45	0	-0
[3Y - 5Y]		40	0	39	0	0	39	0	0
[5Y - 10Y]		133	0	129	26	0	103	267	-0
[10Y - more]		296	0	296	0	0	296	12	0
Total		787	0	760	288	0	472	333	-0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	248	0	195	0	0	195	0	0
[3M - 1Y]		728	0	686	639	0	47	8	-21
[1Y - 2Y]		2 186	0	2 086	1 904	0	182	1	-11
[2Y - 3Y]		1 125	531	119	575	0	-987	1	0
[3Y - 5Y]		3 271	0	2 814	1 556	0	1 258	6	-11
[5Y - 10Y]		6 271	0	-969	4 083	0	-5 172	8	-307
[10Y - more]		2 327	0	949	785	0	-63	1	0
Total		16 156	531	5 880	9 542	0	-4 539	26	-349
[0 - 3M]	Germany	141	0	121	0	0	121	11	-0
[3M - 1Y]		105	0	93	0	0	93	7	-1
[1Y - 2Y]		1 315	0	-201	0	0	-201	22	-0
[2Y - 3Y]		1 684	37	1 610	0	0	577	12	0
[3Y - 5Y]		1 702	0	-1 709	311	0	-2 020	48	-6
[5Y - 10Y]		2 114	0	566	210	0	356	92	-6
[10Y - more]		4 148	0	1 434	0	0	1 434	139	0
Total		11 209	37	1 913	521	0	359	332	-12
[0 - 3M]	Greece	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	43	0
[2Y - 3Y]		5	5	5	0	0	0	13	0
[3Y - 5Y]		0	0	0	0	0	0	71	0
[5Y - 10Y]		5	0	-14	0	0	-14	63	0
[10Y - more]		25	0	23	0	0	23	0	0
Total		35	5	14	0	0	9	189	0
[0 - 3M]	Hungary	60	0	60	20	0	40	0	-0
[3M - 1Y]		64	0	64	45	0	19	0	-3
[1Y - 2Y]		1	0	-8	0	0	-8	0	5
[2Y - 3Y]		126	50	126	0	0	76	0	0
[3Y - 5Y]		38	0	38	0	0	38	0	-4
[5Y - 10Y]		25	0	19	0	0	19	0	1
[10Y - more]		9	0	9	0	0	9	0	0
Total		322	50	307	65	0	192	0	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	-1
[3M - 1Y]		0	0	0	0	0	0	0	1
[1Y - 2Y]		0	0	0	0	0	0	0	3
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	-4
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-1
[0 - 3M]	Ireland	3	0	3	0	0	3	0	-0
[3M - 1Y]		0	0	-15	0	0	-15	0	1
[1Y - 2Y]		3	0	1	0	0	-2	0	-1
[2Y - 3Y]		0	0	-5	0	0	-5	0	0
[3Y - 5Y]		33	0	21	0	0	1	0	-5
[5Y - 10Y]		206	0	188	0	0	7	0	1
[10Y - more]		0	0	0	0	0	0	0	0
Total		245	0	195	0	0	-9	0	-4
[0 - 3M]	Italy	342	0	178	0	0	178	0	-1
[3M - 1Y]		800	0	520	0	0	520	1	-2
[1Y - 2Y]		590	0	376	262	0	114	1 304	0
[2Y - 3Y]		1 587	652	668	0	0	16	925	-2
[3Y - 5Y]		1 939	0	1 631	1 499	0	132	247	-17
[5Y - 10Y]		7 053	0	5 147	4 823	0	209	103	3
[10Y - more]		5 087	0	4 577	4 938	0	-361	1 907	3
Total		17 398	652	13 096	11 522	0	807	4 489	-17
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-2
[1Y - 2Y]		0	0	0	0	0	0	0	2
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		7	0	7	0	0	7	0	-3
[5Y - 10Y]		17	0	9	0	0	9	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		24	0	17	0	0	17	0	-3

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	10	0	10	10	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	1
[1Y - 2Y]		0	0	0	0	0	0	0	1
[2Y - 3Y]		0	0	-1	0	0	-1	0	-0
[3Y - 5Y]		4	0	4	0	0	4	0	-1
[5Y - 10Y]		8	0	8	8	0	-0	7	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		23	0	22	18	0	7	1	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0
[3M - 1Y]		6	0	6	5	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		256	0	256	40	0	216	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		262	0	262	45	0	217	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	74	0	73	15	0	58	-6	0
[3M - 1Y]		115	0	74	0	0	74	212	0
[1Y - 2Y]		168	0	127	0	0	127	705	0
[2Y - 3Y]		141	0	12	15	0	-6	390	0
[3Y - 5Y]		3 359	0	3 301	3 052	0	249	-1 070	0
[5Y - 10Y]		545	0	-82	30	0	-112	-820	-0
[10Y - more]		544	0	-524	82	0	-606	-1 762	0
Total		4 945	0	2 980	3 194	0	-217	-2 350	0
[0 - 3M]	Norway	61	0	61	55	0	6	0	-0
[3M - 1Y]		14	0	14	14	0	0	0	0
[1Y - 2Y]		0	0	-2	0	0	-2	0	-0
[2Y - 3Y]		1	0	-0	0	0	-0	0	0
[3Y - 5Y]		0	0	-2	0	0	-2	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		77	0	72	69	0	3	0	1
[0 - 3M]	Poland	47	0	46	43	0	3	0	0
[3M - 1Y]		30	0	-40	23	0	-63	0	1
[1Y - 2Y]		14	0	-102	10	0	-112	0	1
[2Y - 3Y]		329	0	326	267	0	59	0	-0
[3Y - 5Y]		455	0	383	374	0	9	0	-0
[5Y - 10Y]		216	0	209	146	0	63	0	-0
[10Y - more]		2	0	-23	2	0	-25	0	0
Total		1 093	0	799	865	0	-66	0	1
[0 - 3M]	Portugal	0	0	17	0	0	17	0	-0
[3M - 1Y]		14	0	3	0	0	1	18	-1
[1Y - 2Y]		157	154	141	0	0	-10	10	-0
[2Y - 3Y]		88	0	120	0	0	48	44	3
[3Y - 5Y]		275	167	156	0	0	-27	0	1
[5Y - 10Y]		164	298	138	0	0	-7	11	4
[10Y - more]		90	90	90	0	0	0	0	0
Total		788	709	665	0	0	22	82	6

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	6	0	6	0	0	6	0	0
[3M - 1Y]		5	0	5	0	0	5	0	-0
[1Y - 2Y]		7	0	7	0	0	7	0	-0
[2Y - 3Y]		64	47	64	0	0	17	0	1
[3Y - 5Y]		16	0	16	0	0	16	0	-0
[5Y - 10Y]		2	0	2	0	0	2	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		100	47	100	0	0	53	0	1
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		13	0	13	13	0	0	0	-0
[2Y - 3Y]		0	0	-2	0	0	-2	0	-2
[3Y - 5Y]		11	0	8	11	0	-3	0	-0
[5Y - 10Y]		6	0	5	5	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		30	0	25	29	0	-4	0	-3
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	-21	0	0	-21	0	0
[1Y - 2Y]		7	0	-18	7	0	-25	0	-0
[2Y - 3Y]		0	0	-32	0	0	-32	0	6
[3Y - 5Y]		0	0	-84	0	0	-84	0	-3
[5Y - 10Y]		252	0	163	29	0	134	0	0
[10Y - more]		27	0	27	0	0	27	0	0
Total		285	0	34	36	0	-2	0	4
[0 - 3M]	Spain	115	0	-12	0	0	-12	0	-2
[3M - 1Y]		284	0	224	0	0	224	10	-1
[1Y - 2Y]		268	0	-17	0	0	-17	9	-1
[2Y - 3Y]		371	62	288	0	0	-26	0	-7
[3Y - 5Y]		49	0	29	0	0	29	0	11
[5Y - 10Y]		135	0	120	0	0	120	0	24
[10Y - more]		462	0	386	419	0	-33	25	0
Total		1 684	62	1 019	419	0	285	44	23

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	0	0	0	0	0	0	13	0
[3M - 1Y]		3	0	-4	0	0	-4	0	0
[1Y - 2Y]		0	0	0	0	0	0	9	1
[2Y - 3Y]		0	0	-30	0	0	-30	16	0
[3Y - 5Y]		20	0	20	0	0	20	6	2
[5Y - 10Y]		65	0	31	0	0	31	0	0
[10Y - more]		0	0	-1	0	0	-1	0	0
Total		89	0	18	0	0	18	44	3
[0 - 3M]	United Kingdom	2	0	-1 183	0	0	-1 183	0	0
[3M - 1Y]		2 129	0	1 902	1 657	0	245	0	0
[1Y - 2Y]		52	0	-121	0	0	-121	0	1
[2Y - 3Y]		23	0	-1	0	0	-1	0	2
[3Y - 5Y]		86	0	78	0	0	78	0	-0
[5Y - 10Y]		108	0	12	0	0	12	0	-0
[10Y - more]		149	0	20	0	0	20	0	0
Total		2 548	0	707	1 657	0	-950	0	3
[0 - 3M]	Australia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Canada	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Japan	2 946	0	2 896	2 559	0	337	0	0
[3M - 1Y]		3 729	0	3 727	3 700	0	27	0	3
[1Y - 2Y]		723	0	717	396	0	321	0	2
[2Y - 3Y]		142	0	-358	0	0	-361	0	-3
[3Y - 5Y]		1 348	0	15	8	0	7	0	-0
[5Y - 10Y]		2 514	0	-146	0	0	-146	5	15
[10Y - more]		1 910	0	-12	0	0	-12	0	0
Total		13 312	0	6 840	6 663	0	173	5	17
[0 - 3M]	U.S.	1 747	0	1 563	1 469	0	94	0	-4
[3M - 1Y]		1 768	0	1 233	190	0	1 043	39	-1
[1Y - 2Y]		3 751	0	2 977	1 972	0	1 005	0	0
[2Y - 3Y]		2 877	382	729	1 005	0	-658	0	-1
[3Y - 5Y]		3 534	0	1 863	806	0	1 057	0	-1
[5Y - 10Y]		1 352	0	539	132	0	407	0	-0
[10Y - more]		4 706	0	3 550	0	0	3 550	0	0
Total		19 735	382	12 455	5 574	0	6 499	39	-6
[0 - 3M]	Switzerland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Other Central and Eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Middle East	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Others	2 307	0	1 629	0	0	1 629	9	1
[3M - 1Y]		2 243	0	2 816	0	0	2 816	0	-5
[1Y - 2Y]		613	0	295	0	0	295	0	-7
[2Y - 3Y]		13 193	3 079	13 127	6 907	0	1 780	0	116
[3Y - 5Y]		374	0	84	0	0	84	9	-17
[5Y - 10Y]		400	0	-430	0	0	-430	32	13
[10Y - more]		201	0	64	0	0	64	18	0
Total		19 332	3 079	17 585	6 907	0	6 238	68	99
TOTAL EEA 30		81 403	4 004	49 451	44 629	0	-2 751	3 611	-419

Notes and definitions

(1) 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

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) 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 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.

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	6	0	6	0	0	6	97	0
[3M - 1Y]		0	0	-8	0	0	-8	7	-0
[1Y - 2Y]		55	0	55	0	0	55	0	-2
[2Y - 3Y]		0	0	-124	0	0	-124	0	-7
[3Y - 5Y]		559	0	406	269	0	137	0	-13
[5Y - 10Y]		1 035	0	1 035	163	0	872	0	-0
[10Y - more]		232	0	-109	25	0	-134	13	0
Total		1 887	0	1 261	457	0	804	118	-22
[0 - 3M]	Belgium	671	0	534	610	0	-76	24	-12
[3M - 1Y]		1 369	0	1 284	1 024	0	260	7	-3
[1Y - 2Y]		1 175	0	896	1 064	0	-168	2	-3
[2Y - 3Y]		5 821	1 830	5 449	1 943	0	56	82	-29
[3Y - 5Y]		6 074	0	5 729	5 181	0	548	28	5
[5Y - 10Y]		4 722	0	3 847	4 304	0	-457	73	-0
[10Y - more]		2 115	0	1 837	1 553	0	284	97	0
Total		21 947	1 830	19 575	15 679	0	446	312	-43
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	1	0	0	0	1
[1Y - 2Y]		1	0	1	0	0	1	0	-2
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		2	0	2	1	0	1	0	-2
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		2	0	2	2	0	0	0	0
[1Y - 2Y]		5	0	5	5	0	0	0	2
[2Y - 3Y]		0	0	0	0	0	0	0	1
[3Y - 5Y]		0	0	0	0	0	0	0	-4
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		7	0	7	7	0	0	0	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	-0
[3M - 1Y]		102	0	102	100	0	2	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-1
[2Y - 3Y]		5	0	5	0	0	5	0	-0
[3Y - 5Y]		66	0	60	59	0	1	0	-3
[5Y - 10Y]		10	0	1	0	0	1	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		183	0	168	159	0	9	0	-4
[0 - 3M]	Denmark	42	0	42	0	0	42	0	0
[3M - 1Y]		27	0	27	0	0	27	0	0
[1Y - 2Y]		52	0	52	0	0	52	0	-0
[2Y - 3Y]		0	0	-22	0	0	-22	0	0
[3Y - 5Y]		40	0	14	0	0	14	0	1
[5Y - 10Y]		48	0	48	0	0	48	0	0
[10Y - more]		0	0	-1	0	0	-1	0	0
Total		209	0	159	0	0	159	0	1
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0
[0 - 3M]	Finland	38	0	38	0	0	38	8	0
[3M - 1Y]		0	0	-6	0	0	-6	15	-0
[1Y - 2Y]		0	0	-74	0	0	-74	11	-1
[2Y - 3Y]		224	0	220	185	0	35	9	0
[3Y - 5Y]		190	0	190	0	0	190	0	0
[5Y - 10Y]		259	0	259	11	0	248	190	0
[10Y - more]		60	0	60	0	0	60	1	0
Total		772	0	687	196	0	491	235	-0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	174	0	14	134	0	-120	6	8
[3M - 1Y]		457	0	357	168	0	189	1	-14
[1Y - 2Y]		2 569	0	2 259	1 778	0	481	1	0
[2Y - 3Y]		1 780	673	641	668	0	-745	2	-0
[3Y - 5Y]		4 460	0	2 431	1 805	0	626	3	0
[5Y - 10Y]		10 684	0	1 481	4 387	0	-3 027	6	-255
[10Y - more]		2 206	0	25	1 121	0	-1 324	1	0
Total		22 330	673	7 210	10 061	0	-3 919	20	-261
[0 - 3M]	Germany	33	0	23	0	0	23	7	10
[3M - 1Y]		851	0	832	0	0	832	8	-1
[1Y - 2Y]		4 166	0	1 351	1 181	0	170	9	-0
[2Y - 3Y]		2 493	371	1 869	117	0	363	41	-1
[3Y - 5Y]		1 288	0	-1 410	289	0	-1 699	78	-4
[5Y - 10Y]		3 117	0	-2 604	110	0	-2 714	16	-3
[10Y - more]		4 469	0	3 272	0	0	3 272	99	0
Total		16 417	371	3 333	1 697	0	247	258	1
[0 - 3M]	Greece	3	0	3	0	0	3	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	39	0
[2Y - 3Y]		0	0	0	0	0	0	49	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		11	0	10	0	0	10	67	0
[10Y - more]		10	0	-3	0	0	-3	0	0
Total		24	0	11	0	0	11	155	0
[0 - 3M]	Hungary	13	0	13	0	0	13	0	-0
[3M - 1Y]		99	0	88	45	0	43	0	-0
[1Y - 2Y]		11	0	11	0	0	11	0	5
[2Y - 3Y]		53	50	53	0	0	3	0	3
[3Y - 5Y]		23	0	18	0	0	18	0	-6
[5Y - 10Y]		8	0	-6	0	0	-6	0	1
[10Y - more]		0	0	-5	0	0	-5	0	0
Total		207	50	173	45	0	78	0	3

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	1
[1Y - 2Y]		0	0	0	0	0	0	0	2
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	-3
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-2
[0 - 3M]	Ireland	295	0	290	295	0	-5	3	0
[3M - 1Y]		139	0	128	136	0	-11	0	-0
[1Y - 2Y]		63	0	37	63	0	-26	0	0
[2Y - 3Y]		41	0	9	21	0	-32	2	0
[3Y - 5Y]		41	0	-28	0	0	-28	0	-3
[5Y - 10Y]		239	0	201	0	0	20	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		818	0	637	515	0	-82	5	-3
[0 - 3M]	Italy	399	0	-116	0	0	-116	1	0
[3M - 1Y]		2 502	0	1 089	0	0	1 089	0	-1
[1Y - 2Y]		1 232	0	352	263	0	89	988	1
[2Y - 3Y]		1 122	572	607	0	0	35	599	-9
[3Y - 5Y]		3 104	0	2 521	2 553	0	-143	336	-18
[5Y - 10Y]		6 060	0	4 253	4 087	0	166	88	3
[10Y - more]		4 978	0	4 482	4 574	0	-92	1 593	2
Total		19 396	572	13 186	11 477	0	1 026	3 604	-22
[0 - 3M]	Latvia	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-1
[1Y - 2Y]		0	0	0	0	0	0	0	2
[2Y - 3Y]		1	0	1	0	0	1	0	-0
[3Y - 5Y]		0	0	-1	0	0	-1	0	-3
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	-0	0	0	-0	0	0
Total		1	0	-0	0	0	-0	0	-3

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0
[3M - 1Y]		5	0	5	0	0	5	0	1
[1Y - 2Y]		36	0	36	0	0	36	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		10	0	9	9	0	-0	0	-1
[5Y - 10Y]		2	0	-1	0	0	-1	8	0
[10Y - more]		0	0	-0	0	0	-0	0	0
Total		53	0	49	9	0	40	8	1
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0
[3M - 1Y]		5	0	5	5	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		5	0	5	0	0	0	0	0
[3Y - 5Y]		369	0	369	0	0	369	0	0
[5Y - 10Y]		54	0	54	40	0	14	0	0
[10Y - more]		56	0	56	49	0	7	0	0
Total		489	0	489	94	0	390	0	0
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	15	0	2	0	0	2	173	0
[3M - 1Y]		122	0	100	10	0	90	296	0
[1Y - 2Y]		191	0	99	0	0	99	309	0
[2Y - 3Y]		207	0	177	0	0	146	292	-0
[3Y - 5Y]		3 529	0	3 346	3 200	0	146	-1 226	-1
[5Y - 10Y]		770	0	-15	100	0	-115	-546	-2
[10Y - more]		303	0	-239	82	0	-321	-1 402	0
Total		5 137	0	3 470	3 392	0	47	-2 105	-3
[0 - 3M]	Norway	25	0	25	25	0	0	0	0
[3M - 1Y]		38	0	38	38	0	0	0	0
[1Y - 2Y]		10	0	10	0	0	10	0	-0
[2Y - 3Y]		0	0	-11	0	0	-11	0	0
[3Y - 5Y]		0	0	-6	0	0	-6	0	0
[5Y - 10Y]		8	0	8	0	0	8	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		81	0	64	63	0	1	0	1
[0 - 3M]	Poland	46	0	46	0	0	46	0	0
[3M - 1Y]		177	0	166	7	0	159	0	1
[1Y - 2Y]		427	0	392	309	0	83	0	-1
[2Y - 3Y]		128	0	65	23	0	42	0	-1
[3Y - 5Y]		455	0	279	363	0	-84	0	1
[5Y - 10Y]		147	0	32	90	0	-58	0	0
[10Y - more]		10	0	4	10	0	-6	0	0
Total		1 390	0	984	802	0	182	0	0
[0 - 3M]	Portugal	14	2	14	0	0	12	0	-0
[3M - 1Y]		153	150	142	0	0	-8	0	0
[1Y - 2Y]		11	0	11	0	0	11	0	1
[2Y - 3Y]		101	72	101	0	0	29	0	-1
[3Y - 5Y]		354	279	314	0	0	35	0	7
[5Y - 10Y]		65	49	13	0	0	-36	18	2
[10Y - more]		90	90	89	0	0	-1	0	0
Total		788	642	685	0	0	43	18	10

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		26	0	26	0	0	26	0	0
[2Y - 3Y]		4	0	4	0	0	4	0	2
[3Y - 5Y]		22	0	22	0	0	22	0	-0
[5Y - 10Y]		4	0	-5	0	0	-5	0	0
[10Y - more]		0	0	-0	0	0	-0	0	0
Total		56	0	47	0	0	47	0	1
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0
[3M - 1Y]		13	0	13	13	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	-2	0	0	-2	0	-2
[3Y - 5Y]		21	0	19	11	0	8	0	-0
[5Y - 10Y]		21	0	-2	5	0	-7	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		56	0	29	29	0	-0	0	-2
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		22	0	22	0	0	22	0	0
[1Y - 2Y]		0	0	-1	0	0	-1	0	1
[2Y - 3Y]		0	0	-10	0	0	-10	0	8
[3Y - 5Y]		47	0	21	0	0	21	0	-12
[5Y - 10Y]		119	0	32	5	0	27	32	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		188	0	64	5	0	59	32	-3
[0 - 3M]	Spain	104	0	75	0	0	75	0	-0
[3M - 1Y]		178	0	26	0	0	26	5	-0
[1Y - 2Y]		168	0	68	0	0	68	18	-9
[2Y - 3Y]		703	62	538	280	0	-57	0	0
[3Y - 5Y]		1 238	0	1 125	1 153	0	-28	6	11
[5Y - 10Y]		162	0	121	0	0	121	0	21
[10Y - more]		475	0	353	419	0	-66	21	0
Total		3 027	62	2 306	1 852	0	138	50	23

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	7	0	4	0	0	4	0	0
[3M - 1Y]		42	0	42	0	0	42	0	0
[1Y - 2Y]		107	0	106	0	0	106	1	1
[2Y - 3Y]		0	0	-41	0	0	-41	0	0
[3Y - 5Y]		10	0	-5	0	0	-5	0	2
[5Y - 10Y]		17	0	-34	0	0	-34	0	0
[10Y - more]		0	0	-1	0	0	-1	0	0
Total		183	0	71	0	0	71	2	3
[0 - 3M]	United Kingdom	1 546	0	1 546	1 545	0	1	0	9
[3M - 1Y]		108	0	45	10	0	35	3	0
[1Y - 2Y]		290	0	290	0	0	290	0	1
[2Y - 3Y]		272	42	159	0	0	117	0	1
[3Y - 5Y]		496	0	281	0	0	281	0	0
[5Y - 10Y]		405	0	275	0	0	275	0	0
[10Y - more]		189	0	-15	0	0	-15	0	0
Total		3 307	42	2 580	1 555	0	984	3	11
[0 - 3M]	Australia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Canada	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Japan	1 516	0	1 516	270	0	1 246	1	10
[3M - 1Y]		2 634	0	2 567	2 589	0	-22	2	2
[1Y - 2Y]		1 698	0	1 390	1 201	0	189	0	1
[2Y - 3Y]		262	0	-334	0	0	-334	0	-1
[3Y - 5Y]		1 317	0	-1 015	7	0	-1 022	7	2
[5Y - 10Y]		4 825	0	1 172	0	0	1 172	0	10
[10Y - more]		2 604	0	32	0	0	32	0	0
Total		14 856	0	5 329	4 067	0	1 262	10	24
[0 - 3M]	U.S.	785	0	761	683	0	78	0	176
[3M - 1Y]		2 531	0	2 178	1 463	0	715	7	21
[1Y - 2Y]		4 185	0	3 192	1 833	0	1 359	0	-0
[2Y - 3Y]		3 632	382	2 251	1 610	0	260	0	-2
[3Y - 5Y]		7 220	0	3 658	882	0	2 776	0	1
[5Y - 10Y]		1 896	0	210	0	0	210	0	-5
[10Y - more]		4 872	0	3 411	0	0	3 411	0	0
Total		25 121	382	15 661	6 471	0	8 808	7	191
[0 - 3M]	Switzerland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Middle East	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

FR013
BNP PARIBAS

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Others	2 697	0	2 393	0	0	2 393	17	-3
[3M - 1Y]		3 784	0	3 664	0	0	3 664	59	-6
[1Y - 2Y]		634	0	380	0	0	380	2	55
[2Y - 3Y]		14 818	4 505	14 674	8 437	0	515	35	18
[3Y - 5Y]		359	0	82	0	0	82	21	36
[5Y - 10Y]		218	0	-76	0	0	-76	42	21
[10Y - more]		276	0	70	0	0	70	0	0
Total		22 786	4 505	21 186	8 437	0	7 027	175	121
TOTAL EEA 30		98 958	4 241	57 247	48 095	0	1 274	2 714	-317

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparts (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 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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

Explanatory footnotes

See page 301 of the 31 December 2012 Registration Document.

6. RWA

FR013
BNP PARIBAS

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	475 401	482 389
RWA Securitisation and re-securitisations	19 339	18 292
RWA Other credit risk	456 061	464 096
RWA for market risk	25 285	29 894
RWA for operational risk	51 153	50 643
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA ⁽¹⁾	551 839	562 925

Explanatory footnotes

See page 233 of the 31 December 2012 Registration Document.