Paris, 30 April 2018
(updated 27 July 2018)

Disclosure for G-SIIs indicators as of 31 December 2017

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2017 are presented hereafter according to European Banking Authority (EBA) Implementing Technical Standards.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

The measurement approach of the global systemic importance is indicator-based. The methodology is outlined in “Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement” (1).

The indicators provided hereafter are calculated based on specific instructions by the BCBS and thus may be not directly comparable against other disclosed information. It has to be noted that BCBS instructions are based on the regulatory, not the accounting consolidation scope.

(1) These documents are available at **https://www.bis.org/bcbs/gsib/**

End-2017 G-SIB Assessment Exercise

v4.4.2

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BnpParibas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-04-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	43 956 622	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	22 982 594	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	135 204 278	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	142 783 959	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4 602 619	2.b.(2)
c. Other assets	1015	1 313 146 663	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	51 895 273	2.d.(1)
(2) Items subject to a 20% CCF	1022	88 460 601	2.d.(2)
(3) Items subject to a 50% CCF	1023	218 637 380	2.d.(3)
(4) Items subject to a 100% CCF	1024	24 869 162	2.d.(4)
e. Regulatory adjustments	1031	17 109 601	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1 819 746 235	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	31 754 446	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	10 138 516	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	7 761 866	3.c.(2)
(3) Subordinated debt securities	1038	3 670 522	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	25 857 921	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2 271 755	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	3 114 514	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4 954 882	3.e.(1)
(2) Potential future exposure	1044	36 510 823	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	121 491 735	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	19 268 677	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	107 659 748	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1 643 054	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1 400 460	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5 918 348	4.d.(1)
(2) Potential future exposure	1051	36 510 823	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	172 401 110	4.e.

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

Substitutability/Financial Institution Infrastructure Indicators

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

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

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	9 575 589	8.a.
b. Debt underwriting activity	1076	190 700 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	200 275 589	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	1078	9 120 360 502	9.a.
b. OTC derivatives settled bilaterally	1079	11 142 528 910	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20 262 889 412	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	119 922 222	10.a.
b. Available-for-sale securities (AFS)	1082	123 599 730	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	157 575 928	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19 485 105	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	66 460 919	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	9 519 148	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	942 044 529	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	412 036 846	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	458 989 055	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	871 025 901	13.c.