Disclosure for G-SIIs indicators as of 31 December 2024

Paris, 30 April 2025

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2024 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-2024 G-SIB Assessment Exercise

v5.4.1

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	2024-12-31	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	2025-03-28	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	2025-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas/en/document/publication-des-indicateurs-dimportance-systemique-mondiale-g-siis-g-sibs-au-31-12-2024	1.b.(5)
(6) LEI code	2015	R0MUWSFPU8MPRO8K5P83	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	66 125 754	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	28 610 083	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	155 000 804	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	222 577 140	2.b.(1)
(2) Counterparty exposure of SFTs	1014	23 512 567	2.b.(2)
c. Other assets	1015	1 760 379 095	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	54 201 350	2.d.(1)
(2) Items subject to a 20% CCF	1022	132 965 299	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	297 316 136	2.d.(4)
(5) Items subject to a 100% CCF	1024	42 044 039	2.d.(5)
e. Regulatory adjustments	1031	14 586 724	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	2 478 920 744	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	292 955 312	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	177 059	2.g.(2)
(3) Investment value in consolidated entities	1208	4 422 000	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	13 790 000	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	2 753 841 115	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1216	85 144 799	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	39 524 157	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	0	3.c.(1)
(2) Senior unsecured debt securities	2104	54 000 796	3.c.(2)
(3) Subordinated debt securities	2105	6 366 965	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	168 473 850	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	2 703 625	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	19 495 936	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	11 415 772	3.e.(1)
(2) Potential future exposure	2110	48 540 088	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	430 258 737	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	2111	35 600 562	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	173 115 452	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	1 564 132	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	12 258 584	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	10 819 164	4.d.(1)
(2) Potential future exposure	2115	48 540 088	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	281 897 981	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	2116	7 447 211	5.a.
b. Senior unsecured debt securities	2117	165 527 677	5.b.
c. Subordinated debt securities	2118	44 838 764	5.c.
d. Commercial paper	2119	23 596 474	5.d.
e. Certificates of deposit	2120	108 602 935	5.e.
f. Common equity	2121	66 966 608	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	416 979 669	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	1 854 925 972	6.a.
b. Canadian dollars (CAD)	1063	1 394 593 935	6.b.
c. Swiss francs (CHF)	1064	1 886 336 776	6.c.
d. Chinese yuan (CNY)	1065	2 936 760 815	6.d.
e. Euros (EUR)	1066	15 994 901 911	6.e.
f. British pounds (GBP)	1067	2 930 406 733	6.f.
g. Hong Kong dollars (HKD)	1068	1 789 661 961	6.g.
h. Indian rupee (INR)	1069	70 140 397	6.h.
i. Japanese yen (JPY)	1070	5 275 792 436	6.i.
j. Swedish krona (SEK)	1071	590 782 835	6.j.
k. Singapore dollar (SGD)	2133	626 725 991	6.k.
l. United States dollars (USD)	1072	21 015 804 284	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	56 366 834 045	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	6 983 498 035	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	8 612 944	8.a.
b. Debt underwriting activity	1076	280 818 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	289 430 944	8.c.

Section 9 - Trading Volume	GSIB	Amount in thousand EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	274 184 964	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 612 585 762	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 886 770 725	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	4 248 166 125	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	164 629 183	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	4 412 795 308	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	2129	13 177 538 695	10.a.
b. OTC derivatives settled bilaterally	1905	20 366 461 721	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	33 544 000 416	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	267 919 674	11.a.
b. Available-for-sale securities (AFS)	1082	76 484 244	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	171 078 717	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	49 212 092	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	124 113 108	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	33 814 912	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Total foreign claims on an ultimate risk basis	1087	1 375 823 904	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	77 414 567	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1 453 238 471	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	1 182 320 115	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	80 072 844	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1 262 392 959	14.c.