## 1. CAPITAL



| 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 without hybrid instruments and government support measures other than ordinary shares) (+)** | 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 intruments 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 couterparty 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 | - | - | 8 280 | 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** |
| | **Securitisation 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** |
| | **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 31 December 2012*



| 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 | - | | - | | - | | - |
| | 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

**2. CREDIT RISK**

*as of 31 December 2012*

*FR013*

*BNP PARIBAS*

| 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 | | - |
| | 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

## 2. CREDIT RISK

*as of 31 December 2012*



| 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
* 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 |
| Luxembourg | **Central banks and central governments** | | - | - | 4 532 | - | 42 | - | - | - | 35 | - | 26 | - | | - | | - | | - |
| | **Institutions** | | - | - | 517 | - | 698 | - | - | - | 114 | - | 178 | - | | - | | - | | - |
| | **Corporates** | | - | - | 7 236 | 544 | 486 | 1 | - | - | 3 685 | 1 | 486 | 1 | | - | | 226 | | 21 |
| | Corporates - Of Which: Specialised Lending | | - | - | 260 | 5 | - | - | - | - | 178 | - | - | - | | - | | 1 | | - |
| | Corporates - Of Which: SME | | - | - | 689 | 46 | 0 | - | - | - | 120 | 1 | 0 | - | | - | | 20 | | 1 |
| | **Retail** | | - | - | 5 525 | 151 | 5 | 0 | - | - | 1 227 | - | 4 | 0 | | - | | 50 | | 1 |
| | **Retail - Secured on real estate property** | 0.0% | - | - | 3 613 | 68 | 0 | - | - | - | 600 | - | 0 | - | | - | | 7 | | 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** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **Retail - Other Retail** | | - | - | 1 912 | 82 | 5 | 0 | - | - | 627 | - | 4 | 0 | | - | | 43 | | 1 |
| | Retail - Other Retail - Of Which: SME | | - | - | 499 | 38 | 3 | 0 | - | - | 127 | - | 2 | 0 | | - | | 19 | | 0 |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 1 413 | 45 | 3 | - | - | - | 500 | - | 2 | - | | - | | 24 | | 0 |
| | **Equity** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **Securitisation** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **Other non-credit obligation assets** | | - | - | 38 | 1 | 862 | - | - | - | 6 | - | 581 | - | | - | | - | | - |
| | **TOTAL** | | **0** | **0** | **17 848** | **695** | **2 094** | **1** | **0** | **0** | **5 067** | **1** | **1 276** | **1** | **-** | **0** | **52** | **276** | **2** | **22** |
| | **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
* 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*



| All couterparty 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 |
| BNP PARIBAS | **Central banks and central governments** | | - | - | 183 270 | 266 | 19 162 | 11 | - | - | 4 024 | - | 3 169 | 17 | | - | | 7 | | 16 |
| | **Institutions** | | - | - | 87 786 | 979 | 23 783 | 137 | - | - | 13 654 | 267 | 8 675 | 173 | | - | | 435 | | 90 |
| | **Corporates** | | - | - | 306 927 | 14 021 | 109 115 | 6 864 | - | - | 128 139 | 2 428 | 107 343 | 8 291 | | - | | 5 739 | | 6 787 |
| | Corporates - Of Which: Specialised Lending | | - | - | 47 311 | 2 014 | 988 | 118 | - | - | 13 876 | 730 | 1 040 | 163 | | - | | 632 | | 55 |
| | Corporates - Of Which: SME | | - | - | 17 895 | 2 519 | 13 871 | 2 308 | - | - | 10 264 | 122 | 13 410 | 2 800 | | - | | 1 254 | | 1 626 |
| | **Retail** | | - | - | 183 817 | 8 250 | 132 582 | 5 086 | - | - | 31 214 | 2 805 | 74 522 | 4 540 | | - | | 4 099 | | 6 439 |
| | **Retail - Secured on real estate property** | 0.0% | - | - | 99 544 | 1 553 | 65 712 | 2 417 | - | - | 8 222 | 695 | 24 791 | 1 686 | | - | | 167 | | 1 209 |
| | 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** | | - | - | 15 191 | 1 627 | 3 756 | 60 | - | - | 5 044 | 461 | 2 817 | 61 | | - | | 1 060 | | 229 |
| | **Retail - Other Retail** | | - | - | 69 082 | 5 070 | 63 114 | 2 609 | - | - | 17 949 | 1 650 | 46 913 | 2 793 | | - | | 2 872 | | 5 001 |
| | Retail - Other Retail - Of Which: SME | | - | - | 27 997 | 2 087 | 15 066 | 939 | - | - | 8 413 | 933 | 11 314 | 1 064 | | - | | 937 | | 1 147 |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 41 085 | 2 984 | 48 049 | 1 669 | - | - | 9 536 | 716 | 35 599 | 1 729 | | - | | 1 936 | | 3 853 |
| | **Equity** | | 945 | - | 16 214 | - | 1 023 | - | 1 826 | - | 38 812 | - | 1 139 | - | | - | | - | | - |
| | **Securitisation** | | 14 589 | 285 | 8 969 | 36 | 2 109 | 170 | 12 443 | 1 417 | 1 645 | 448 | 1 623 | 54 | | 87 | | 0 | | 111 |
| | **Other non-credit obligation assets** | | - | - | 149 | - | 100 531 | 8 | - | - | 147 | - | 32 901 | 9 | | - | | - | | - |
| | **TOTAL** | | **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** |
| | **Securitisation 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 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 |
| France | **Central banks and central governments** | | - | - | 50 034 | - | 1 230 | 0 | - | - | 270 | - | 1 | 0 | | - | | - | | 0 |
| | **Institutions** | | - | - | 17 945 | 4 | 2 301 | 12 | - | - | 2 898 | 1 | 736 | 12 | | - | | 1 | | 33 |
| | **Corporates** | | - | - | 78 030 | 2 858 | 12 928 | 505 | - | - | 43 074 | 537 | 12 428 | 702 | | - | | 1 349 | | 332 |
| | Corporates - Of Which: Specialised Lending | | - | - | 3 016 | 53 | 0 | - | - | - | 1 559 | 0 | 0 | - | | - | | 15 | | 2 |
| | Corporates - Of Which: SME | | - | - | 6 849 | 801 | 1 323 | 122 | - | - | 5 449 | 66 | 1 323 | 168 | | - | | 525 | | 125 |
| | **Retail** | | - | - | 110 144 | 5 289 | 31 229 | 1 113 | - | - | 16 175 | 2 805 | 17 467 | 969 | | - | | 2 651 | | 1 323 |
| | **Retail - Secured on real estate property** | 0.0% | - | - | 58 168 | 649 | 17 180 | 549 | - | - | 3 353 | 695 | 7 031 | 354 | | - | | 115 | | 244 |
| | 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** | | - | - | 10 334 | 1 143 | 1 393 | 0 | - | - | 2 474 | 461 | 1 045 | - | | - | | 663 | | - |
| | **Retail - Other Retail** | | - | - | 41 642 | 3 497 | 12 656 | 564 | - | - | 10 349 | 1 650 | 9 391 | 615 | | - | | 1 873 | | 1 078 |
| | Retail - Other Retail - Of Which: SME | | - | - | 15 724 | 1 698 | 4 385 | 179 | - | - | 5 623 | 933 | 3 346 | 216 | | - | | 864 | | 178 |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 25 918 | 1 799 | 8 271 | 385 | - | - | 4 725 | 716 | 6 045 | 399 | | - | | 1 009 | | 900 |
| | **Equity** | | 945 | - | 16 214 | - | 1 023 | - | 1 826 | - | 38 812 | - | 1 139 | - | | - | | - | | - |
| | **Securitisation** | | 12 | - | 2 942 | 36 | - | - | 38 | - | 511 | 448 | - | - | | - | | 0 | | - |
| | **Other non-credit obligation assets** | | - | - | - | - | 28 202 | 0 | - | - | - | - | 11 161 | 0 | | - | | - | | - |
| | **TOTAL** | | **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** |
| | **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 |
| 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** | **282** |
| | **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 |
| 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 | 1 364 | - | - | - | - | 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 | | - | | 72 | | 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** | **54** |
| | **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** | **385** |
| | **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 |
| 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** | **183** |
| | **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 |
| Luxembourg | **Central banks and central governments** | | - | - | 3 742 | - | 16 | - | - | - | 13 | - | 1 | - | | - | | - | | - |
| | **Institutions** | | - | - | 705 | - | 1 991 | - | - | - | 110 | - | 306 | - | | - | | - | | 0 |
| | **Corporates** | | - | - | 7 442 | 463 | 456 | 6 | - | - | 3 438 | 3 | 456 | 8 | | - | | 164 | | 45 |
| | Corporates - Of Which: Specialised Lending | | - | - | 158 | 1 | 0 | - | - | - | 127 | - | 0 | - | | - | | 0 | | 0 |
| | Corporates - Of Which: SME | | - | - | 507 | 47 | 0 | - | - | - | 105 | 0 | 0 | - | | - | | 8 | | 1 |
| | **Retail** | | - | - | 5 714 | 144 | 2 | 0 | - | - | 1 228 | - | 1 | 0 | | - | | 50 | | 1 |
| | **Retail - Secured on real estate property** | 0.0% | - | - | 3 761 | 58 | - | - | - | - | 646 | - | - | - | | - | | 7 | | 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** | | - | - | - | - | 0 | - | - | - | - | - | 0 | - | | - | | - | | - |
| | **Retail - Other Retail** | | - | - | 1 952 | 86 | 2 | 0 | - | - | 582 | - | 1 | 0 | | - | | 43 | | 1 |
| | Retail - Other Retail - Of Which: SME | | - | - | 528 | 39 | 2 | 0 | - | - | 134 | - | 1 | - | | - | | 20 | | 0 |
| | Retail - Other Retail - Of Which: non-SME | | - | - | 1 424 | 47 | 0 | 0 | - | - | 448 | - | 0 | 0 | | - | | 23 | | 0 |
| | **Equity** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **Securitisation** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **Other non-credit obligation assets** | | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | | - |
| | **TOTAL** | | **0** | **0** | **17 603** | **608** | **2 465** | **6** | **0** | **0** | **4 790** | **3** | **764** | **8** | **-** | **0** | **32** | **214** | **0** | **46** |
| | **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

* 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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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 ] | Austria | 4 | 0 | 4 | 0 | 0 | 4 | 0 | 0 |
| [ 1Y - 2Y ] | Austria | 0 | 0 | -152 | 0 | 0 | -152 | 7 | -2 |
| [ 2Y - 3Y ] | Austria | 218 | 0 | 218 | 0 | 0 | 218 | 0 | 0 |
| [3Y - 5Y ] | Austria | 151 | 0 | 11 | 26 | 0 | -15 | 0 | -23 |
| [5Y - 10Y ] | Austria | 784 | 0 | 778 | 52 | 0 | 726 | 0 | 1 |
| [10Y - more ] | Austria | 276 | 0 | -192 | 25 | 0 | -217 | 14 | 0 |
| **Total** | Austria | **1 434** | **0** | **667** | **103** | **0** | **564** | **22** | **-23** |
| [ 0 - 3M ] | Belgium | 529 | 0 | 509 | 423 | 0 | 86 | 0 | -2 |
| [ 3M - 1Y ] | Belgium | 866 | 0 | 866 | 570 | 0 | 296 | 37 | -22 |
| [ 1Y - 2Y ] | Belgium | 1 508 | 0 | 1 508 | 1 274 | 0 | 234 | 1 | -3 |
| [ 2Y - 3Y ] | Belgium | 5 525 | 1 911 | 5 380 | 1 859 | 0 | -107 | 119 | -28 |
| [3Y - 5Y ] | Belgium | 5 916 | 0 | 5 310 | 5 466 | 0 | -156 | 32 | 5 |
| [5Y - 10Y ] | Belgium | 5 359 | 0 | 4 899 | 4 929 | 0 | -30 | 49 | -0 |
| [10Y - more ] | Belgium | 1 825 | 0 | 1 164 | 1 567 | 0 | -403 | 155 | 0 |
| **Total** | Belgium | **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 ] | Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Bulgaria | 1 | 0 | 7 | 1 | 0 | 6 | 0 | 1 |
| [ 2Y - 3Y ] | Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -0 |
| [3Y - 5Y ] | Bulgaria | 0 | 0 | -0 | 0 | 0 | -0 | 0 | -1 |
| [5Y - 10Y ] | Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Bulgaria | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Bulgaria | **2** | **0** | **8** | **2** | **0** | **6** | **0** | **0** |
| [ 0 - 3M ] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Cyprus | 1 | 0 | 1 | 1 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Cyprus | 5 | 0 | 5 | 5 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 |
| [3Y - 5Y ] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -7 |
| [5Y - 10Y ] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Cyprus | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Cyprus | **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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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 ] | France | 728 | 0 | 686 | 639 | 0 | 47 | 8 | -21 |
| [ 1Y - 2Y ] | France | 2 186 | 0 | 2 086 | 1 904 | 0 | 182 | 1 | -11 |
| [ 2Y - 3Y ] | France | 1 125 | 531 | 119 | 575 | 0 | -987 | 1 | 0 |
| [3Y - 5Y ] | France | 3 271 | 0 | 2 814 | 1 556 | 0 | 1 258 | 6 | -11 |
| [5Y - 10Y ] | France | 6 271 | 0 | -969 | 4 083 | 0 | -5 172 | 8 | -307 |
| [10Y - more ] | France | 2 327 | 0 | 949 | 785 | 0 | -63 | 1 | 0 |
| **Total** | France | **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 ] | Germany | 105 | 0 | 93 | 0 | 0 | 93 | 7 | -1 |
| [ 1Y - 2Y ] | Germany | 1 315 | 0 | -201 | 0 | 0 | -201 | 22 | -0 |
| [ 2Y - 3Y ] | Germany | 1 684 | 37 | 1 610 | 0 | 0 | 577 | 12 | 0 |
| [3Y - 5Y ] | Germany | 1 702 | 0 | -1 709 | 311 | 0 | -2 020 | 48 | -6 |
| [5Y - 10Y ] | Germany | 2 114 | 0 | 566 | 210 | 0 | 356 | 92 | -6 |
| [10Y - more ] | Germany | 4 148 | 0 | 1 434 | 0 | 0 | 1 434 | 139 | 0 |
| **Total** | Germany | **11 209** | **37** | **1 913** | **521** | **0** | **359** | **332** | **-12** |
| [ 0 - 3M ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 43 | 0 |
| [ 2Y - 3Y ] | Greece | 5 | 5 | 5 | 0 | 0 | 0 | 13 | 0 |
| [3Y - 5Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 71 | 0 |
| [5Y - 10Y ] | Greece | 5 | 0 | -14 | 0 | 0 | -14 | 63 | 0 |
| [10Y - more ] | Greece | 25 | 0 | 23 | 0 | 0 | 23 | 0 | 0 |
| **Total** | Greece | **35** | **5** | **14** | **0** | **0** | **9** | **189** | **0** |
| [ 0 - 3M ] | Hungary | 60 | 0 | 60 | 20 | 0 | 40 | 0 | -0 |
| [ 3M - 1Y ] | Hungary | 64 | 0 | 64 | 45 | 0 | 19 | 0 | -3 |
| [ 1Y - 2Y ] | Hungary | 1 | 0 | -8 | 0 | 0 | -8 | 0 | 5 |
| [ 2Y - 3Y ] | Hungary | 126 | 50 | 126 | 0 | 0 | 76 | 0 | 0 |
| [3Y - 5Y ] | Hungary | 38 | 0 | 38 | 0 | 0 | 38 | 0 | -4 |
| [5Y - 10Y ] | Hungary | 25 | 0 | 19 | 0 | 0 | 19 | 0 | 1 |
| [10Y - more ] | Hungary | 9 | 0 | 9 | 0 | 0 | 9 | 0 | 0 |
| **Total** | Hungary | **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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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** | **4** | **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** |
| [ 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 31 December 2012*

*FR013*
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**(in million Euro)**

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|---|---|---|---|---|---|---|---|---|---|
| [ 0 - 3M ] | Netherlands | 74 | 0 | 73 | 15 | 0 | 58 | -6 | 0 |
| [ 3M - 1Y ] | Netherlands | 115 | 0 | 74 | 0 | 0 | 74 | 212 | 0 |
| [ 1Y - 2Y ] | Netherlands | 168 | 0 | 127 | 0 | 0 | 127 | 705 | 0 |
| [ 2Y - 3Y ] | Netherlands | 141 | 0 | 12 | 15 | 0 | -6 | 390 | 0 |
| [3Y - 5Y ] | Netherlands | 3 359 | 0 | 3 301 | 3 052 | 0 | 249 | -1 070 | 0 |
| [5Y - 10Y ] | Netherlands | 545 | 0 | -82 | 30 | 0 | -112 | -820 | -0 |
| [10Y - more ] | Netherlands | 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 ] | Norway | 14 | 0 | 14 | 14 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Norway | 0 | 0 | -2 | 0 | 0 | -2 | 0 | -0 |
| [ 2Y - 3Y ] | Norway | 1 | 0 | -0 | 0 | 0 | -0 | 0 | 0 |
| [3Y - 5Y ] | Norway | 0 | 0 | -2 | 0 | 0 | -2 | 0 | 0 |
| [5Y - 10Y ] | Norway | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -0 |
| [10Y - more ] | Norway | 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 ] | Poland | 30 | 0 | -40 | 23 | 0 | -63 | 0 | 1 |
| [ 1Y - 2Y ] | Poland | 14 | 0 | -102 | 10 | 0 | -112 | 0 | 1 |
| [ 2Y - 3Y ] | Poland | 329 | 0 | 326 | 267 | 0 | 59 | 0 | -0 |
| [3Y - 5Y ] | Poland | 455 | 0 | 383 | 374 | 0 | 9 | 0 | -0 |
| [5Y - 10Y ] | Poland | 216 | 0 | 209 | 146 | 0 | 63 | 0 | -0 |
| [10Y - more ] | Poland | 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 ] | Portugal | 14 | 0 | 3 | 0 | 0 | 1 | 18 | -1 |
| [ 1Y - 2Y ] | Portugal | 157 | 154 | 141 | 0 | 0 | -10 | 10 | -0 |
| [ 2Y - 3Y ] | Portugal | 88 | 0 | 120 | 0 | 0 | 48 | 44 | 3 |
| [3Y - 5Y ] | Portugal | 275 | 167 | 156 | 0 | 0 | -27 | 0 | 1 |
| [5Y - 10Y ] | Portugal | 164 | 298 | 138 | 0 | 0 | -7 | 11 | 4 |
| [10Y - more ] | Portugal | 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)

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|---|---|---|---|---|---|---|---|---|---|
| [ 0 - 3M ] | Romania | 6 | 0 | 6 | 0 | 0 | 6 | 0 | 0 |
| [ 3M - 1Y ] | Romania | 5 | 0 | 5 | 0 | 0 | 5 | 0 | -0 |
| [ 1Y - 2Y ] | Romania | 7 | 0 | 7 | 0 | 0 | 7 | 0 | -0 |
| [ 2Y - 3Y ] | Romania | 64 | 47 | 64 | 0 | 0 | 17 | 0 | 1 |
| [3Y - 5Y ] | Romania | 16 | 0 | 16 | 0 | 0 | 16 | 0 | -0 |
| [5Y - 10Y ] | Romania | 2 | 0 | 2 | 0 | 0 | 2 | 0 | 0 |
| [10Y - more ] | Romania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Romania | **100** | **47** | **100** | **0** | **0** | **53** | **0** | **1** |
| [ 0 - 3M ] | Slovakia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Slovakia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -0 |
| [ 1Y - 2Y ] | Slovakia | 13 | 0 | 13 | 13 | 0 | 0 | 0 | -0 |
| [ 2Y - 3Y ] | Slovakia | 0 | 0 | -2 | 0 | 0 | -2 | 0 | -2 |
| [3Y - 5Y ] | Slovakia | 11 | 0 | 8 | 11 | 0 | -3 | 0 | -0 |
| [5Y - 10Y ] | Slovakia | 6 | 0 | 5 | 5 | 0 | 0 | 0 | -0 |
| [10Y - more ] | Slovakia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Slovakia | **30** | **0** | **25** | **29** | **0** | **-4** | **0** | **-3** |
| [ 0 - 3M ] | Slovenia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Slovenia | 0 | 0 | -21 | 0 | 0 | -21 | 0 | 0 |
| [ 1Y - 2Y ] | Slovenia | 7 | 0 | -18 | 7 | 0 | -25 | 0 | -0 |
| [ 2Y - 3Y ] | Slovenia | 0 | 0 | -32 | 0 | 0 | -32 | 0 | 6 |
| [3Y - 5Y ] | Slovenia | 0 | 0 | -84 | 0 | 0 | -84 | 0 | -3 |
| [5Y - 10Y ] | Slovenia | 252 | 0 | 163 | 29 | 0 | 134 | 0 | 0 |
| [10Y - more ] | Slovenia | 27 | 0 | 27 | 0 | 0 | 27 | 0 | 0 |
| **Total** | Slovenia | **285** | **0** | **34** | **36** | **0** | **-2** | **0** | **4** |
| [ 0 - 3M ] | Spain | 115 | 0 | -12 | 0 | 0 | -12 | 0 | -2 |
| [ 3M - 1Y ] | Spain | 284 | 0 | 224 | 0 | 0 | 224 | 10 | -1 |
| [ 1Y - 2Y ] | Spain | 268 | 0 | -17 | 0 | 0 | -17 | 9 | -1 |
| [ 2Y - 3Y ] | Spain | 371 | 62 | 288 | 0 | 0 | -26 | 0 | -7 |
| [3Y - 5Y ] | Spain | 49 | 0 | 29 | 0 | 0 | 29 | 0 | 11 |
| [5Y - 10Y ] | Spain | 135 | 0 | 120 | 0 | 0 | 120 | 0 | 24 |
| [10Y - more ] | Spain | 462 | 0 | 386 | 419 | 0 | -33 | 25 | 0 |
| **Total** | Spain | **1 684** | **62** | **1 019** | **419** | **0** | **285** | **44** | **23** |

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

*as of 31 December 2012*

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|---|---|---|---|---|---|---|---|---|---|
| [ 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*
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**(in million Euro)**

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|---|---|---|---|---|---|---|---|---|---|
| [ 0 - 3M ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Hong Kong | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Hong Kong | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| [ 0 - 3M ] | Japan | 2 946 | 0 | 2 896 | 2 559 | 0 | 337 | 0 | 0 |
| [ 3M - 1Y ] | Japan | 3 729 | 0 | 3 727 | 3 700 | 0 | 27 | 0 | 3 |
| [ 1Y - 2Y ] | Japan | 723 | 0 | 717 | 396 | 0 | 321 | 0 | 2 |
| [ 2Y - 3Y ] | Japan | 142 | 0 | -358 | 0 | 0 | -361 | 0 | -3 |
| [3Y - 5Y ] | Japan | 1 348 | 0 | 15 | 8 | 0 | 7 | 0 | -0 |
| [5Y - 10Y ] | Japan | 2 514 | 0 | -146 | 0 | 0 | -146 | 5 | 15 |
| [10Y - more ] | Japan | 1 910 | 0 | -12 | 0 | 0 | -12 | 0 | 0 |
| **Total** | Japan | **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 ] | U.S. | 1 768 | 0 | 1 233 | 190 | 0 | 1 043 | 39 | -1 |
| [ 1Y - 2Y ] | U.S. | 3 751 | 0 | 2 977 | 1 972 | 0 | 1 005 | 0 | 0 |
| [ 2Y - 3Y ] | U.S. | 2 877 | 382 | 729 | 1 005 | 0 | -658 | 0 | -1 |
| [3Y - 5Y ] | U.S. | 3 534 | 0 | 1 863 | 806 | 0 | 1 057 | 0 | -1 |
| [5Y - 10Y ] | U.S. | 1 352 | 0 | 539 | 132 | 0 | 407 | 0 | -0 |
| [10Y - more ] | U.S. | 4 706 | 0 | 3 550 | 0 | 0 | 3 550 | 0 | 0 |
| **Total** | U.S. | **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 ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Switzerland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Switzerland | **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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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) | of which: loans and advances | 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) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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 ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Africa | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Africa | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| [ 0 - 3M ] | Others | 2 307 | 0 | 1 629 | 0 | 0 | 1 629 | 9 | 1 |
| [ 3M - 1Y ] | Others | 2 243 | 0 | 2 816 | 0 | 0 | 2 816 | 0 | -5 |
| [ 1Y - 2Y ] | Others | 613 | 0 | 295 | 0 | 0 | 295 | 0 | -7 |
| [ 2Y - 3Y ] | Others | 13 193 | 3 079 | 13 127 | 6 907 | 0 | 1 780 | 0 | 116 |
| [3Y - 5Y ] | Others | 374 | 0 | 84 | 0 | 0 | 84 | 9 | -17 |
| [5Y - 10Y ] | Others | 400 | 0 | -430 | 0 | 0 | -430 | 32 | 13 |
| [10Y - more ] | Others | 201 | 0 | 64 | 0 | 0 | 64 | 18 | 0 |
| **Total** | Others | **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 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.

## 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 counterpaties 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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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 ] | France | 457 | 0 | 357 | 168 | 0 | 189 | 1 | -14 |
| [ 1Y - 2Y ] | France | 2 569 | 0 | 2 259 | 1 778 | 0 | 481 | 1 | 0 |
| [ 2Y - 3Y ] | France | 1 780 | 673 | 641 | 668 | 0 | -745 | 2 | -0 |
| [3Y - 5Y ] | France | 4 460 | 0 | 2 431 | 1 805 | 0 | 626 | 3 | 0 |
| [5Y - 10Y ] | France | 10 684 | 0 | 1 481 | 4 387 | 0 | -3 027 | 6 | -255 |
| [10Y - more ] | France | 2 206 | 0 | 25 | 1 121 | 0 | -1 324 | 1 | 0 |
| **Total** | France | **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 ] | Germany | 851 | 0 | 832 | 0 | 0 | 832 | 8 | -1 |
| [ 1Y - 2Y ] | Germany | 4 166 | 0 | 1 351 | 1 181 | 0 | 170 | 9 | -0 |
| [ 2Y - 3Y ] | Germany | 2 493 | 371 | 1 869 | 117 | 0 | 363 | 41 | -1 |
| [3Y - 5Y ] | Germany | 1 288 | 0 | -1 410 | 289 | 0 | -1 699 | 78 | -4 |
| [5Y - 10Y ] | Germany | 3 117 | 0 | -2 604 | 110 | 0 | -2 714 | 16 | -3 |
| [10Y - more ] | Germany | 4 469 | 0 | 3 272 | 0 | 0 | 3 272 | 99 | 0 |
| **Total** | Germany | **16 417** | **371** | **3 333** | **1 697** | **0** | **247** | **258** | **1** |
| [ 0 - 3M ] | Greece | 3 | 0 | 3 | 0 | 0 | 3 | 0 | 0 |
| [ 3M - 1Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 39 | 0 |
| [ 2Y - 3Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 49 | 0 |
| [3Y - 5Y ] | Greece | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Greece | 11 | 0 | 10 | 0 | 0 | 10 | 67 | 0 |
| [10Y - more ] | Greece | 10 | 0 | -3 | 0 | 0 | -3 | 0 | 0 |
| **Total** | Greece | **24** | **0** | **11** | **0** | **0** | **11** | **155** | **0** |
| [ 0 - 3M ] | Hungary | 13 | 0 | 13 | 0 | 0 | 13 | 0 | -0 |
| [ 3M - 1Y ] | Hungary | 99 | 0 | 88 | 45 | 0 | 43 | 0 | -0 |
| [ 1Y - 2Y ] | Hungary | 11 | 0 | 11 | 0 | 0 | 11 | 0 | 5 |
| [ 2Y - 3Y ] | Hungary | 53 | 50 | 53 | 0 | 0 | 3 | 0 | 3 |
| [3Y - 5Y ] | Hungary | 23 | 0 | 18 | 0 | 0 | 18 | 0 | -6 |
| [5Y - 10Y ] | Hungary | 8 | 0 | -6 | 0 | 0 | -6 | 0 | 1 |
| [10Y - more ] | Hungary | 0 | 0 | -5 | 0 | 0 | -5 | 0 | 0 |
| **Total** | Hungary | **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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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 ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| [ 1Y - 2Y ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| [ 2Y - 3Y ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |
| [3Y - 5Y ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -3 |
| [5Y - 10Y ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Iceland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Iceland | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **-2** |
| [ 0 - 3M ] | Ireland | 295 | 0 | 290 | 295 | 0 | -5 | 3 | 0 |
| [ 3M - 1Y ] | Ireland | 139 | 0 | 128 | 136 | 0 | -11 | 0 | -0 |
| [ 1Y - 2Y ] | Ireland | 63 | 0 | 37 | 63 | 0 | -26 | 0 | 0 |
| [ 2Y - 3Y ] | Ireland | 41 | 0 | 9 | 21 | 0 | -32 | 2 | 0 |
| [3Y - 5Y ] | Ireland | 41 | 0 | -28 | 0 | 0 | -28 | 0 | -3 |
| [5Y - 10Y ] | Ireland | 239 | 0 | 201 | 0 | 0 | 20 | 0 | 0 |
| [10Y - more ] | Ireland | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Ireland | **818** | **0** | **637** | **515** | **0** | **-82** | **5** | **-3** |
| [ 0 - 3M ] | Italy | 399 | 0 | -116 | 0 | 0 | -116 | 1 | 0 |
| [ 3M - 1Y ] | Italy | 2 502 | 0 | 1 089 | 0 | 0 | 1 089 | 0 | -1 |
| [ 1Y - 2Y ] | Italy | 1 232 | 0 | 352 | 263 | 0 | 89 | 988 | 1 |
| [ 2Y - 3Y ] | Italy | 1 122 | 572 | 607 | 0 | 0 | 35 | 599 | -9 |
| [3Y - 5Y ] | Italy | 3 104 | 0 | 2 521 | 2 553 | 0 | -143 | 336 | -18 |
| [5Y - 10Y ] | Italy | 6 060 | 0 | 4 253 | 4 087 | 0 | 166 | 88 | 3 |
| [10Y - more ] | Italy | 4 978 | 0 | 4 482 | 4 574 | 0 | -92 | 1 593 | 2 |
| **Total** | Italy | **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 ] | Latvia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |
| [ 1Y - 2Y ] | Latvia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| [ 2Y - 3Y ] | Latvia | 1 | 0 | 1 | 0 | 0 | 1 | 0 | -0 |
| [3Y - 5Y ] | Latvia | 0 | 0 | -1 | 0 | 0 | -1 | 0 | -3 |
| [5Y - 10Y ] | Latvia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Latvia | 0 | 0 | -0 | 0 | 0 | -0 | 0 | 0 |
| **Total** | Latvia | **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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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 ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Liechtenstein | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Liechtenstein | **0** | **0** | **0** | **0** | **0** | **0** | **0** | **0** |
| [ 0 - 3M ] | Lithuania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Lithuania | 5 | 0 | 5 | 0 | 0 | 5 | 0 | 1 |
| [ 1Y - 2Y ] | Lithuania | 36 | 0 | 36 | 0 | 0 | 36 | 0 | 0 |
| [ 2Y - 3Y ] | Lithuania | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -0 |
| [3Y - 5Y ] | Lithuania | 10 | 0 | 9 | 9 | 0 | -0 | 0 | -1 |
| [5Y - 10Y ] | Lithuania | 2 | 0 | -1 | 0 | 0 | -1 | 8 | 0 |
| [10Y - more ] | Lithuania | 0 | 0 | -0 | 0 | 0 | -0 | 0 | 0 |
| **Total** | Lithuania | **53** | **0** | **49** | **9** | **0** | **40** | **8** | **1** |
| [ 0 - 3M ] | Luxembourg | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Luxembourg | 5 | 0 | 5 | 5 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Luxembourg | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Luxembourg | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Luxembourg | 369 | 0 | 369 | 0 | 0 | 369 | 0 | 0 |
| [5Y - 10Y ] | Luxembourg | 54 | 0 | 54 | 40 | 0 | 14 | 0 | 0 |
| [10Y - more ] | Luxembourg | 56 | 0 | 56 | 49 | 0 | 7 | 0 | 0 |
| **Total** | Luxembourg | **489** | **0** | **489** | **94** | **0** | **390** | **0** | **0** |
| [ 0 - 3M ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 3M - 1Y ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Malta | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **Total** | Malta | **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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): 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) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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*



**(in million Euro)**

| Residual Maturity | Country / Region | GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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 ] | Sweden | 42 | 0 | 42 | 0 | 0 | 42 | 0 | 0 |
| [ 1Y - 2Y ] | Sweden | 107 | 0 | 106 | 0 | 0 | 106 | 1 | 1 |
| [ 2Y - 3Y ] | Sweden | 0 | 0 | -41 | 0 | 0 | -41 | 0 | 0 |
| [3Y - 5Y ] | Sweden | 10 | 0 | -5 | 0 | 0 | -5 | 0 | 2 |
| [5Y - 10Y ] | Sweden | 17 | 0 | -34 | 0 | 0 | -34 | 0 | 0 |
| [10Y - more ] | Sweden | 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 ] | United Kingdom | 108 | 0 | 45 | 10 | 0 | 35 | 3 | 0 |
| [ 1Y - 2Y ] | United Kingdom | 290 | 0 | 290 | 0 | 0 | 290 | 0 | 1 |
| [ 2Y - 3Y ] | United Kingdom | 272 | 42 | 159 | 0 | 0 | 117 | 0 | 1 |
| [3Y - 5Y ] | United Kingdom | 496 | 0 | 281 | 0 | 0 | 281 | 0 | 0 |
| [5Y - 10Y ] | United Kingdom | 405 | 0 | 275 | 0 | 0 | 275 | 0 | 0 |
| [10Y - more ] | United Kingdom | 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 ] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Australia | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Australia | 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 ] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 1Y - 2Y ] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [ 2Y - 3Y ] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3Y - 5Y ] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [5Y - 10Y ] | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [10Y - more ] | Canada | 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)**

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|---|---|---|---|---|---|---|---|---|---|
| [ 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)**

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|---|---|---|---|---|---|---|---|---|---|
| | | | 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*
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**(in million Euro)**

| Residual Maturity | Country / Region | GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1) | of which: loans and advances | NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1) | 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) | DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value) | INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) 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.