



Disclosure for G-SIBs indicators as of 31 December 2013

Global systemically important banks (G-SIBs) indicators for BNP Paribas Group as of 31 December 2013 are presented below.

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

The measurement approach of the global systemic importance is indicator-based. The methodology is outlined in the July 2013 document⁽¹⁾ entitled "Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement".

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

Global systemically important banks indicators		31 December 2013 in million EUR
c.	Total Exposures	€ 2 031 623
d.	Intra-Financial System Assets	€ 205 329
e.	Intra-Financial System Liabilities	€ 435 011
f.	Securities Outstanding	€ 313 862
g.	Payments Activity	€ 49 556 784
h.	Assets Under Custody	€ 4 181 078
i.	Underwritten Transactions in Debt and Equity Markets	€ 189 230
j.	Notional Amount of OTC Derivatives	€ 39 104 387
k.	Trading and AFS Securities	€ 185 203
l.	Level 3 Assets	€ 20 590
m.	Cross-Jurisdictional Claims	€ 876 695
n.	Cross-Jurisdictional Liabilities	€ 584 177

⁽¹⁾ This document is available at <http://www.bis.org/publ/bcbs255.pdf>

