

| | | | 1 | 2 | 3 |
|-------------------------------------|---|-----------------|----------------------|---|---|
| 1 | Issuer | ALM | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| 2 | ISIN | ALM | FR0000131104 | 144a : US05565AAN37 RegS : USF1R15XK367 | 144a : US05565ADW09 RegS : USF1R15XK771 |
| 3 | Governing law(s) of the instrument | ALM | French | New York State French (status of the Notes) | New York State French (status of the Notes) |
| 3bis | Contractual bail-in clause by resolution authorities | Legal | | Yes | Yes |
| Regulatory capital treatment | | | | | |
| 4 | Transitional CRR rules | GF | CET1 | AT1 | AT1 |
| 5 | Post-transitional CRR rules | GF | CET1 | AT1 | AT1 |
| 6 | Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Legal/GF | Consolidated | Consolidated | Consolidated |
| 7 | Instrument type (types to be specified for each jurisdiction) | Legal/GF | Ordinary share | - Undated super subordinated notes - CRR Art. 51, 52 | - Undated super subordinated notes - CRR Art. 51, 52 |
| 8 | Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | SMR | 26147 | 1348 | 636 |
| 9 | Nominal value of instrument (in issuance currency) | ALM | 2 500 M EUR | 1 500 M USD | 750 M USD |
| | Nominal value of instrument (in euros) | ALM (vérif SMR) | 2 500 M EUR | 1 348 M EUR | 636 M EUR |
| 9a | Issue price | ALM | NA | 100% | 100% |
| 9b | Redemption price | ALM | NA | 100% | 100% |
| 10 | Accounting classification | GF | Shareholders' equity | Shareholders' equity | Shareholders' equity |
| 11 | Original date of issuance | ALM | NA | 19/08/2015 | 15/11/2017 |
| 12 | Undated or dated | ALM | Perpetual | Perpetual | Perpetual |
| 13 | Original maturity date | ALM | No maturity | No maturity | No maturity |
| 14 | Issuer call subject to prior supervisory approval | ALM | NA | Yes | Yes |
| 15 | Optional call date, contingent call dates and redemption amount | ALM | NA | Call option on 19/08/2025 + Tax call + Capital event call at par | Call option on 15/11/2027 + Tax call + Capital event call at par |
| 16 | Subsequent call dates, if applicable | ALM | NA | For each interest rate payment date | Every 5 years after the first call date |
| Dividends/coupons | | | | | |
| 17 | Fixed or floating dividend/coupon | ALM | Floating | Fixed (resettable) | Fixed (resettable) |
| 18 | Coupon rate and any related index | ALM | NA | 7.375% and then after each reset date : MS+5.15% | 5.125% and then after each reset date: MS + 2.838% |
| 19 | Existence of a dividend stopper | Legal/GF | NA | No | No, Alignment event clause |
| 20a | Fully discretionary, partially discretionary or mandatory (in terms of timing) | Legal/GF | Fully discretionary | Fully discretionary | Fully discretionary |
| 20b | Fully discretionary, partially discretionary or mandatory (in terms of amount) | Legal/GF | Fully discretionary | Fully discretionary | Fully discretionary |
| 21 | Existence of step-up or other incentive to redeem | Legal/GF | NA | No | No |
| 22 | Cumulative or non-cumulative | Legal/GF | NA | Non-cumulative | Non-cumulative |
| 23 | Convertible or non-convertible | Legal/GF | NA | Non-convertible | Non-convertible |
| 24 | If convertible, conversion trigger(s) | Legal/GF | NA | NA | NA |
| 25 | If convertible, fully or partially | Legal/GF | NA | NA | NA |
| 26 | If convertible, conversion rate | Legal/GF | NA | NA | NA |
| 27 | If convertible, mandatory or optional conversion | Legal/GF | NA | NA | NA |
| 28 | If convertible, instrument type convertible into | Legal/GF | NA | NA | NA |
| 29 | If convertible, issuer of instrument it converts to | Legal/GF | NA | NA | NA |
| 30 | Write-down features | Legal/GF | NA | Yes | Yes |
| 31 | If write-down, write-down trigger(s) | Legal/GF | NA | Group Common Equity Tier 1 ratio below 5.125% | Group Common Equity Tier 1 ratio below 5.125% |
| 32 | If write-down, full or partial | Legal/GF | NA | Fully or Partially | Fully or Partially |
| 33 | If write-down, permanent or temporary | Legal/GF | NA | Temporary | Temporary |
| 34 | If temporary write-down, description of write-up mechanism | Legal/GF | NA | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. |
| 35 | Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Legal/GF | Additional Tier 1 | Participating notes | Participating notes |
| 36 | No-compliant transitioned features | GF | No | No | No |
| 37 | If yes, non-compliant features | GF | NA | NA | NA |

| | 4 | 5 | 6 | 7 |
|---|---|---|---|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | 144a : US05565AGF49 RegS : USF1R15XK854 | 144a : US05565AHN63 RegS : USF1R15XK938 | FR0013433257 | 144a : US05565ALQ49 RegS : USF1R15XKL274 |
| Governing law(s) of the instrument | New York State French (status of the Notes) | New York State French (status of the Notes) | French | New York State French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | Yes | Yes | N/A - EU regulation - FR | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | AT1 | AT1 | AT1 | AT1 |
| Post-transitional CRR rules | AT1 | AT1 | AT1 | AT1 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | - Undated super subordinated notes - CRR Art. 51, 52 | - Undated super subordinated notes - CRR Art. 51, 52 | - Undated super subordinated notes - CRR Art. 51, 52 | - Undated super subordinated notes - CRR Art. 51, 52 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 659 | 1326 | 186 | 1609 |
| Nominal value of instrument (in issuance currency) | 750 M USD | 1 500 M USD | 300 M AUD | 1 750 M USD |
| Nominal value of instrument (in euros) | 660 M EUR | 1 326 M EUR | 186 M EUR | 1 609 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Shareholders' equity | Shareholders' equity | Shareholders' equity | Shareholders' equity |
| Original date of issuance | 16/08/2018 | 25/03/2019 | 10/07/2019 | 25/02/2020 |
| Undated or dated | Perpetual | Perpetual | Perpetual | Perpetual |
| Original maturity date | No maturity | No maturity | No maturity | No maturity |
| Issuer call subject to prior supervisory approval | Yes | Yes | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | Call option on 16/08/2028 + Tax call + Capital event call at par | Call option on 25/03/2024 + Tax call + Capital event call at par | Call option on 10/01/2025 + Tax call + Capital event call at par | Call option on 25/02/2030 + Tax call + Capital event call at par |
| Subsequent call dates, if applicable | Every 5 years after the first call | Every 5 years after the first call | Every 5 years after the first call | Every 5 years after the first call |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed (resettable) | Fixed (resettable) | Fixed (resettable) |
| Coupon rate and any related index | 7.00% and then after each reset date: USD 5-years mid-swap +3.98% | 6.625% and then after each reset date: USD 5-years mid-swap +4.149% | 4.5% and then after each reset date: AUD 5-years mid-swap +3.372% | 4.5% and then after each reset date: CMT rate +2.944% |
| Existence of a dividend stopper | No, Alignment event clause | No, Alignment event clause | No, Alignment event clause | No, Alignment event clause |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Fully discretionary | Fully discretionary | Fully discretionary | Fully discretionary |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Fully discretionary | Fully discretionary | Fully discretionary | Fully discretionary |
| Existence of step-up or other incentive to redeem | No | No | No | No |
| Cumulative or non-cumulative | Non-cumulative | Non-cumulative | Non-cumulative | Non-cumulative |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | Yes | Yes | Yes | Yes |
| If write-down, write-down trigger(s) | Group Common Equity Tier 1 ratio below 5.125% | Group Common Equity Tier 1 ratio below 5.125% | Group Common Equity Tier 1 ratio below 5.125% | Group Common Equity Tier 1 ratio below 5.125% |
| If write-down, full or partial | Fully or Partially | Fully or Partially | Fully or Partially | Fully or Partially |
| If write-down, permanent or temporary | Temporary | Temporary | Temporary | Temporary |
| If temporary write-down, description of write-up mechanism | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Participating notes | Participating notes | Participating notes | Participating notes |
| No-compliant transitioned features | No | No | No | No |
| If yes, non-compliant features | NA | NA | NA | NA |

| | 8 | 9 | 10 | 11 |
|---|---|--|--|--|
| Issuer | BNP Paribas SA | BNP Paribas Fortis | BNP Paribas SA | BNP Paribas SA |
| ISIN | 144a : US05565ASK06 RegS : USF1R15XL357 | BE0933899800 | FR0000047664 | FR0000140063 |
| Governing law(s) of the instrument | New York State French (status of the Notes) | New York state | French | French |
| Contractual bail-in clause by resolution authorities | Yes | No | N/A - EU regulation - FR | N/A - EU regulation - FR |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | AT1 | AT1 | T2 | T2 |
| Post-transitional CRR rules | AT1 | Ineligible from 1 January 2022 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Solo/ Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | - Undated super subordinated notes - CRR Art. 51, 52 | - CASHES ⁽¹⁾ - CRR Art. 484 | - Participating notes - CRR Art. 62, 63 | - Participating notes - CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 1019 | 0 | 27 | 188,2 |
| Nominal value of instrument (in issuance currency) | 1 250 M USD | 948 M EUR | 27 M EUR | 192 M EUR |
| Nominal value of instrument (in euros) | 1 026 M EUR | 948 M EUR | 27 M EUR | 192 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100,00% | NA | According to the conditions detailed in the law of January 3rd, 1983 | According to the conditions detailed in the law of January 3rd, 1983 |
| Accounting classification | Shareholders' equity | Fair value option | Amortised cost | Amortised cost |
| Original date of issuance | 25/02/2021 | 19/12/2007 | 30/07/1984 | 30/07/1984 |
| Undated or dated | Perpetual | Perpetual | Perpetual | Perpetual |
| Original maturity date | No maturity | No maturity | No maturity | No maturity |
| Issuer call subject to prior supervisory approval | Yes | No | No | No |
| Optional call date, contingent call dates and redemption amount | Call option on 25/02/2031 + Tax call + Capital event call at par | NA | NA | NA |
| Subsequent call dates, if applicable | Every 5 years after the first call | NA | NA | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Floating | Floating | Floating |
| Coupon rate and any related index | 4.625%and then after each reset date : CMT rate +3.34% | 3-month Euribor + 2% | Depending on net income subject to a minimum of 85% of the TMO rate and a maximum of 130% of the TMO rate. | Depending on net income subject to a minimum of 85% of the TMO rate and a maximum of 130% of the TMO rate. |
| Existence of a dividend stopper | No, Alignment event clause | NA ⁽¹⁾ | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Fully discretionary | Mandatory ⁽¹⁾ | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Fully discretionary | Mandatory ⁽¹⁾ | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | NA | NA | NA |
| Cumulative or non-cumulative | Non-cumulative | ACSM ⁽¹⁾ | NA | NA |
| Convertible or non-convertible | Non-convertible | Convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | Ageas' share price | NA | NA |
| If convertible, fully or partially | NA | Fully | NA | NA |
| If convertible, conversion rate | NA | Optional at holders' discretion ⁽²⁾ | NA | NA |
| If convertible, mandatory or optional conversion | NA | Optional at holders' discretion ⁽²⁾ | NA | NA |
| If convertible, instrument type convertible into | NA | Ordinary shares | NA | NA |
| If convertible, issuer of instrument it converts to | NA | Ageas | NA | NA |
| Write-down features | Yes | No | No | No |
| If write-down, write-down trigger(s) | Group Common Equity Tier 1 ratio below 5.125% | NA | NA | NA |
| If write-down, full or partial | Fully or Partially | NA | NA | NA |
| If write-down, permanent or temporary | Temporary | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Participating notes | Participating notes | Subordinated debt | Subordinated debt |
| No-compliant transitioned features | No | Yes ⁽¹⁾ | No | No |
| If yes, non-compliant features | NA | See Final Terms | NA | NA |

| | 12 | 13 | 14 | 15 |
|---|---|---|---|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | FR0000572646 | FR0008131403 | XS0123523440 | XS0152588298 |
| Governing law(s) of the instrument | French | French | English French (status of the Notes) | English French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | N/A - EU regulation - FR | N/A - EU regulation - FR | No | No |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | Ineligible from 29 June 2025 | Maturity before loss of eligibility from 29 June 2025 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | - Undated subordinated notes - CRR Art. 62, 63 | - Undated subordinated notes - CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 253,7 | 261,3 | 30 | 0 |
| Nominal value of instrument (in issuance currency) | 254 M EUR | 274 M USD | 30 M EUR | 15 M EUR |
| Nominal value of instrument (in euros) | 254 M EUR | 261 M EUR | 30 M EUR | 15 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Fair value option |
| Original date of issuance | 07/10/1985 | 22/09/1986 | 16/01/2001 | 16/08/2002 |
| Undated or dated | Perpetual | Perpetual | Dated | Dated |
| Original maturity date | No maturity | No maturity | 23/01/2031 | 16/08/2022 |
| Issuer call subject to prior supervisory approval | No | Yes | No | No |
| Optional call date, contingent call dates and redemption amount | NA | For each interest rate payment date, at par | NA | NA |
| Subsequent call dates, if applicable | NA | For each interest rate payment dates | NA | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Floating | Floating | Fixed | Fixed |
| Coupon rate and any related index | TMO-0.25% | USD 6-month Libor + 0.075% | 6.41% | 1.5%+5*(EUR 20-year CMS - EUR 2-year CMS) cap at 7%; floor at 3.25% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Partially discretionary ⁽³⁾ | Partially discretionary ⁽³⁾ | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Partially discretionary ⁽³⁾ | Partially discretionary ⁽³⁾ | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | NA | No | NA | NA |
| Cumulative or non-cumulative | Cumulative | Cumulative | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. |
| If yes, non-compliant features | NA | NA | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) |

| | 16 | 17 | 18 | 19 |
|---|---|---------------------------|---|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | XS1120649584 | US05579T5G71 | XS1190632999 | CH0282344339 |
| Governing law(s) of the instrument | English French (status of the Notes) | New York state | English French (status of the Notes) | English French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | No | Yes | No | No |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | Ineligible from 29 June 2025 | T2 | Maturity before loss of eligibility from 29 June 2025 | Maturity before loss of eligibility from 29 June 2025 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 750 | 437,6 | 789,8 | 58,7 |
| Nominal value of instrument (in issuance currency) | 750 M EUR | 1 000 M USD | 1 500 M EUR | 100 M CHF |
| Nominal value of instrument (in euros) | 750 M EUR | 954 M EUR | 1 500 M EUR | 100 M EUR |
| Issue price | 100% | 99% | 100% | 101% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 14/10/2014 | 14/10/2014 | 17/02/2015 | 05/06/2015 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 14/10/2027 | 15/10/2024 | 17/02/2025 | 05/06/2025 |
| Issuer call subject to prior supervisory approval | Yes | No | No | No |
| Optional call date, contingent call dates and redemption amount | 14/10/2022 | NA | NA | NA |
| Subsequent call dates, if applicable | No | NA | NA | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed | Fixed | Fixed |
| Coupon rate and any related index | 2.625% and then after each reset date : MS+1.83% | 4.25% | 2.375% | 1.75% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | NA | NA | NA |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No until 28 June 2025. Yes after this date. | No | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. |
| If yes, non-compliant features | CRR article 63.n (issuance under non-member country law without bail-in clause) | NA | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) |

| | 20 | 21 | 22 | 23 |
|---|--|---|---|--|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | 144a : US05581KAA97 RegS : US05581LAA70 | XS1325645825 | XS1378880253 | 144a: US05565AAR41 RegS : USF1R15XK516 |
| Governing law(s) of the instrument | New York State French (status of the Notes) | English French (status of the Notes) | English French (status of the Notes) | New York State French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | Yes | No | No | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | Ineligible from 29 June 2025 | Ineligible from 29 June 2025 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 619,6 | 536,8 | 638,3 | 922,3 |
| Nominal value of instrument (in issuance currency) | 1 000 M USD | 750 M EUR | 750 M EUR | 1 250 M USD |
| Nominal value of instrument (in euros) | 954 M EUR | 750 M EUR | 750 M EUR | 1 193 M EUR |
| Issue price | 99% | 99% | 100% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 28/09/2015 | 27/11/2015 | 11/03/2016 | 12/05/2016 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 28/09/2025 | 27/01/2026 | 01/10/2026 | 12/05/2026 |
| Issuer call subject to prior supervisory approval | No | No | No | No |
| Optional call date, contingent call dates and redemption amount | NA | NA | NA | NA |
| Subsequent call dates, if applicable | NA | NA | NA | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed | Fixed | Fixed | Fixed |
| Coupon rate and any related index | 4.375% | 2.75% | 2.875% | 4.375% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | NA | NA | NA | NA |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. | No |
| If yes, non-compliant features | NA | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) | NA |

| | 24 | 25 | 26 | 27 |
|---|---|---|---|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | XS1423878591 | XS1437600221 | XS1470601656 | XS1485725854 |
| Governing law(s) of the instrument | English French (status of the Notes) | English French (status of the Notes) | English French (status of the Notes) | English French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | No | No | No | No |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | Ineligible from 29 June 2025 | Ineligible from 29 June 2025 | Ineligible from 29 June 2025 | Ineligible from 29 June 2025 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 359,1 | 190,8 | 925 | 173,1 |
| Nominal value of instrument (in issuance currency) | 545 M AUD | 200 M USD | 1 020 M EUR | 280 M AUD |
| Nominal value of instrument (in euros) | 359 M EUR | 191 M EUR | 1 020 M EUR | 185 M EUR |
| Issue price | 100% | 100% | 99% | 99% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 31/05/2016 | 30/06/2016 | 11/08/2016 | 09/09/2016 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 31/05/2028 | 30/06/2028 | 11/01/2027 | 09/03/2027 |
| Issuer call subject to prior supervisory approval | Yes | No | No | No |
| Optional call date, contingent call dates and redemption amount | 31/05/2023 | NA | NA | NA |
| Subsequent call dates, if applicable | No | NA | NA | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed | Fixed | Fixed |
| Coupon rate and any related index | 5% and then after each reset date: 5-year AUD swap offer rate + 2.88% | 4.2% | 2.25% | 4.625% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | NA | NA | NA |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. |
| If yes, non-compliant features | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) |

| | 28 | 29 | 30 | 31 |
|---|--|---|--|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | 144a: US05581KAC53 RegS : US05581LAC37 | XS1598060223 | XS1628782390 | 144a: US09659T2A84 RegS : US09660V2A05 |
| Governing law(s) of the instrument | New York State French (status of the Notes) | English French (status of the Notes) | English French (status of the Notes) | New York State French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | Yes | Yes | Yes | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art.62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 1435,6 | 33,7 | 22,5 | 1191,5 |
| Nominal value of instrument (in issuance currency) | 1 600 M USD | 5 000 M JPY | 3 200 M JPY | 1 250 M USD |
| Nominal value of instrument (in euros) | 1 527 M EUR | 35 M EUR | 23 M EUR | 1 193 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 13/03/2017 | 13/04/2017 | 12/06/2017 | 01/03/2018 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 13/03/2027 | 13/04/2027 | 12/06/2029 | 01/03/2033 |
| Issuer call subject to prior supervisory approval | No | No | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | NA | NA | 12/06/2024 | 01/03/2028 |
| Subsequent call dates, if applicable | NA | NA | Every 6 months | No |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed | Fixed | Fixed to floating | Fixed (resettable) |
| Coupon rate and any related index | 4.625% | 1.252% | 0.813% and then: JPY 6-month LIBOR + 0.62% | 4.375%; revisable at 1st call: USD 5-year mid-swap +1.483% |
| Existence of a dividend stopper | Non | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | NA | NA | No | No |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | Non | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| Non-compliant transitioned features | No | No | No | No |
| If yes, non-compliant features | NA | NA | NA | NA |

| | 32 | 33 | 34 | 35 |
|---|---|--|---|--|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | XS1892382158 | XS1894622635 | FR0013381704 | XS1937699939 |
| Governing law(s) of the instrument | English French (status of the Notes) | English French (status of the Notes) | French (including the status of the Notes) | English French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | Yes | Yes | N/A - EU regulation - FR | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art.62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 181,2 | 63,3 | 499,7 | 171,5 |
| Nominal value of instrument (in issuance currency) | 275 M AUD | 9 000 M JPY | 500 M EUR | 250 M SGD |
| Nominal value of instrument (in euros) | 181 M EUR | 63 M EUR | 500 M EUR | 172 M EUR |
| Issue price | 99% | 100% | 99% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 12/10/2018 | 18/10/2018 | 20/11/2018 | 22/01/2019 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 12/10/2033 | 18/10/2028 | 20/11/2030 | 22/01/2029 |
| Issuer call subject to prior supervisory approval | Yes | Yes | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | 12/10/2028 | 18/10/2023 | 20/11/2025 | 22/01/2024 |
| Subsequent call dates, if applicable | No | Every 6 months | No | No |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed to floating | Fixed (resettable) | Fixed (resettable) |
| Coupon rate and any related index | 4.875% and then: AUD 5-year mid-swap +2.21% | 1.104% and then: JPY 6-month LIBOR + 0.90% | 2.375% and then: EUR 5-year mid-swap +1.85% | 4.35%; revisable at 1st call: SGD 5-year mid-swap +2.385% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | No | No | No |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No | No | No |
| If yes, non-compliant features | NA | NA | NA | NA |

| | 36 | 37 | 38 | 39 |
|---|---------------------------|--|---|--|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | FR0013431277 | FR0013448180 | FR0013476611 | 144a: US09659T2B67 RegS : US09660V2B87 |
| Governing law(s) of the instrument | French | French | French | New York State French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | N/A - EU regulation - FR | N/A - EU regulation - FR | N/A - EU regulation - FR | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art. 62, 63 | CRR Art.62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 1108 | 59,8 | 980 | 1430,6 |
| Nominal value of instrument (in issuance currency) | 1 108 M EUR | 8 500 M JPY | 1 000 M EUR | 1 500 M USD |
| Nominal value of instrument (in euros) | 1 108 M EUR | 60 M EUR | 1 000 M EUR | 1 431 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 02/07/2019 | 25/09/2019 | 15/01/2020 | 12/08/2020 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 02/07/2031 | 25/09/2034 | 15/01/2032 | 12/08/2035 |
| Issuer call subject to prior supervisory approval | No | Yes | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | NA | 25/09/2029 | 15/01/2027 | 12/08/2030 |
| Subsequent call dates, if applicable | NA | For each interest rate payment date | No | No |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed | Fixed to floating | Fixed (resettable) | Fixed (resettable) |
| Coupon rate and any related index | 1.625% | 1.058% and then: JPY 6-month LIBOR + 1.00% | 1.125% and then: EUR 5-year mid-swap +1.20% | 2.588%; revisable at 1st call: CMT rate + 2.050% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | No | No | No |
| Cumulative or non-cumulative | NA | NA | NA | Cumulative |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No | No | No |
| If yes, non-compliant features | NA | NA | NA | NA |

| | 40 | 41 | 42 | 43 |
|---|--|---------------------------|---------------------------|---------------------------|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | 144a: US09659T2C41 RegS : US09660V2C60 | FR0014003N10 | FR0014003XD4 | FR0014004792 |
| Governing law(s) of the instrument | New York State French (status of the Notes) | French | French | French |
| Contractual bail-in clause by resolution authorities | Yes | N/A - EU regulation - FR | N/A - EU regulation - FR | N/A - EU regulation - FR |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art.62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 1192,3 | 1160,2 | 164,7 | 80,9 |
| Nominal value of instrument (in issuance currency) | 1 250 M USD | 1000 M GBP | 250 M AUD | 11 500 M JPY |
| Nominal value of instrument (in euros) | 1 192 M EUR | 1 162 M EUR | 165 M EUR | 81 M EUR |
| Issue price | 100% | 100% | 100% | 100% |
| Redemption price | 100,00% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 26/01/2021 | 24/05/2021 | 11/06/2021 | 24/06/2021 |
| Undated or dated | Dated | Dated | Dated | Dated |
| Original maturity date | 26/01/2041 | 24/05/2031 | 11/12/2031 | 24/06/2031 |
| Issuer call subject to prior supervisory approval | No | Yes | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | NA | 24/05/2026 | 11/12/2026 | 24/06/2026 |
| Subsequent call dates, if applicable | Every 5 years after the first call | No | No | No |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed | Fixed (resettable) | Fixed (resettable) | Fixed (resettable) |
| Coupon rate and any related index | 2.824% | 2% then UKT+1.65% | 3m BBSW+1.55% | 0.9% and then JGB+1.00% |
| Existence of a dividend stopper | No | No | No | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Mandatory |
| Existence of step-up or other incentive to redeem | No | No | No | No |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| Non-compliant transitioned features | No | No | No | No |
| If yes, non-compliant features | NA | NA | NA | NA |

| | 44 | 45 | 46 | 47 |
|---|--|--|----------------------------------|---|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA | BNPP Fortis Funding |
| ISIN | FR00140057U9 | FR00140070V0 | Other T2 < 5 M EUR nominal value | XS0123739533 |
| Governing law(s) of the instrument | French | French | | Luxembourg |
| Contractual bail-in clause by resolution authorities | N/A - EU regulation - FR | N/A - EU regulation - FR | | No |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 | Ineligible from 1 January 2022 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated | Solo/ Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art.62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 999,8 | 322,6 | 6,439 | 0 |
| Nominal value of instrument (in issuance currency) | 1 000 M EUR | 2264 | 39 M EUR | 30 M EUR |
| Nominal value of instrument (in euros) | 1 000 M EUR | 323 M EUR | 6 M EUR | 30 M EUR |
| Issue price | 100% | 100% | | 100% |
| Redemption price | 100% | 100% | 100% | 100% |
| Accounting classification | Amortised cost | Amortised cost | Amortised cost | Amortised cost |
| Original date of issuance | 31/08/2021 | 14/12/2021 | | 25/01/2001 |
| Undated or dated | Dated | Dated | | Dated |
| Original maturity date | 31/08/2033 | 14/12/2031 | | 27/01/2031 |
| Issuer call subject to prior supervisory approval | Yes | Yes | | No |
| Optional call date, contingent call dates and redemption amount | 31/08/2028 | 14/12/2026 | | NA |
| Subsequent call dates, if applicable | N/A | N/A | | NA |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed (resettable) | | Fixed |
| Coupon rate and any related index | 0.875%, and then at reset date EUR 5-Year Mid-Swap Rate + 1.17% p.a. | 3.90%, and then at reset date, CGB+1.20% | | 6.45% |
| Existence of a dividend stopper | No | No | | No |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | | Mandatory |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | | Mandatory |
| Existence of step-up or other incentive to redeem | No | No | | NA |
| Cumulative or non-cumulative | NA | NA | NA | NA |
| Convertible or non-convertible | Non-convertible | Non-convertible | | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | | NA |
| If convertible, fully or partially | NA | NA | | NA |
| If convertible, conversion rate | NA | NA | | NA |
| If convertible, mandatory or optional conversion | NA | NA | | NA |
| If convertible, instrument type convertible into | NA | NA | | NA |
| If convertible, issuer of instrument it converts to | NA | NA | | NA |
| Write-down features | Non | Non | No | No |
| If write-down, write-down trigger(s) | NA | NA | NA | NA |
| If write-down, full or partial | NA | NA | NA | NA |
| If write-down, permanent or temporary | NA | NA | NA | NA |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | NA |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No | No | No until 31 December 2021. Yes after this date. |
| If yes, non-compliant features | NA | NA | NA | CRR article 63.a (Issuance by SPV) |

| | 48 | 49 | 50 | 51 |
|---|---------------------------|---|---|---|
| Issuer | BGL BNP Paribas | BMCI | BMCI | BNP Paribas SA |
| ISIN | XS0221500068 | MA0000021578 MA0000091829 MA0000091837 | MA0000093783 | 144a : US05565AB286 RegS : USF1067PAB25 |
| Governing law(s) of the instrument | Luxembourg | Moroccan (status of the Notes) | Moroccan (status of the Notes) | New York State French (status of the Notes) |
| Contractual bail-in clause by resolution authorities | N/A - EU regulation - Lux | No | No | Yes |
| Regulatory capital treatment | | | | |
| Transitional CRR rules | T2 | T2 | T2 | AT1 |
| Post-transitional CRR rules | T2 | Maturity before loss of eligibility from 29 June 2025 | Ineligible from 29 June 2025 | AT1 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Solo/ Consolidated | Solo/ Consolidated | Solo/ Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art. 62, 63 | CRR Art. 62, 63 | CRR Art. 62, 63 | - Undated super subordinated notes - CRR Art. 51, 52 |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 22,5 | 20,73337563 | 94,7 | 1071 |
| Nominal value of instrument (in issuance currency) | 20 M EUR | 750 M MAD | 1 000 M MAD | 1 250 M USD |
| Nominal value of instrument (in euros) | 20 M EUR | 71 M EUR | 95 M EUR | 1 091 M EUR |
| Issue price | 100% | 100% | 100% | 100,00% |
| Redemption price | 100% | 100% | 100% | 100,00% |
| Accounting classification | Fair value option | Amortised cost | Amortised cost | Shareholders' equity |
| Original date of issuance | 21/06/2005 | 22/11/2012 | 24/09/2018 | 12/01/2022 |
| Undated or dated | Dated | Dated | Dated | Perpetual |
| Original maturity date | 21/06/2035 | 22/11/2022 | 24/09/2028 | No maturity |
| Issuer call subject to prior supervisory approval | No | No | Yes | Yes |
| Optional call date, contingent call dates and redemption amount | NA | NA | 24/09/2023 | Call option at par on 12/01/2027 + Tax call + Capital event call at par |
| Subsequent call dates, if applicable | NA | NA | For each interest rate payment date | Every 5 years after the first call |
| Dividends/coupons | | | | |
| Fixed or floating dividend/coupon | Floating | Fixed / resettable (annually) | Annually resettable rate | Fixed (resettable) |
| Coupon rate and any related index | CMS linked | Diverse | 52-weeks full rate determined in reference to the reference rates curve in the BDT secondary market+0.65% | 4.625% and then after each reset date: CMT Rate+3.196% |
| Existence of a dividend stopper | No | No | No | No, Alignment event clause |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | Mandatory | Fully discretionary |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | Mandatory | Fully discretionary |
| Existence of step-up or other incentive to redeem | NA | No | No | No |
| Cumulative or non-cumulative | NA | NA | NA | Non-cumulative |
| Convertible or non-convertible | Non-convertible | Non-convertible | Non-convertible | Non-convertible |
| If convertible, conversion trigger(s) | NA | NA | NA | NA |
| If convertible, fully or partially | NA | NA | NA | NA |
| If convertible, conversion rate | NA | NA | NA | NA |
| If convertible, mandatory or optional conversion | NA | NA | NA | NA |
| If convertible, instrument type convertible into | NA | NA | NA | NA |
| If convertible, issuer of instrument it converts to | NA | NA | NA | NA |
| Write-down features | No | No | No | Yes |
| If write-down, write-down trigger(s) | NA | NA | NA | Group Common Equity Tier 1 ratio below 5.125% |
| If write-down, full or partial | NA | NA | NA | Fully or Partially |
| If write-down, permanent or temporary | NA | NA | NA | Temporary |
| If temporary write-down, description of write-up mechanism | NA | NA | NA | Possible reinstatement for some or all of the principal of the Notes in the event of positive Consolidated Net Income and within the limit of the Maximum Distributable Amount. |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt | Participating notes |
| No-compliant transitioned features | No | No until 28 June 2025. Yes after this date. | No until 28 June 2025. Yes after this date. | No |
| If yes, non-compliant features | NA | CRR article 63.n (issuance under non-member country law without bail-in clause) | CRR article 63.n (issuance under non-member country law without bail-in clause) | NA |

| | 52 | 53 | 54 |
|---|---|--|---------------------------|
| Issuer | BNP Paribas SA | BNP Paribas SA | BNP Paribas SA |
| ISIN | FR0014008JF7 | FR0014009HA0 | Private placements |
| Governing law(s) of the instrument | French | French | N/A |
| Contractual bail-in clause by resolution authorities | N/A - EU regulation - FR | N/A - EU regulation - FR | N/A |
| Regulatory capital treatment | | | |
| Transitional CRR rules | T2 | T2 | T2 |
| Post-transitional CRR rules | T2 | T2 | T2 |
| Eligible at solo/(sub-) consolidated/solo & (sub-) consolidated | Consolidated | Consolidated | Consolidated |
| Instrument type (types to be specified for each jurisdiction) | CRR Art.62, 63 | CRR Art.62, 63 | N/A |
| Amount recognised in regulatory capital (currency in million, as of most recent reporting date) | 240,1 | 1489,7 | 2067 |
| Nominal value of instrument (in issuance currency) | 350 M SGD | 1 500 M EUR | |
| Nominal value of instrument (in euros) | 240 M EUR | 1 500 M EUR | 2 212 M EUR |
| Issue price | 100,00% | 99,93% | N/A |
| Redemption price | 100,00% | 100,00% | N/A |
| Accounting classification | Amortised cost | Amortised cost | N/A |
| Original date of issuance | 22/02/2022 | 31/03/2022 | N/A |
| Undated or dated | Dated | Dated | N/A |
| Original maturity date | 22/02/2032 | 31/03/2032 | N/A |
| Issuer call subject to prior supervisory approval | Yes | Yes | N/A |
| Optional call date, contingent call dates and redemption amount | 22/02/2027 | 31/03/2027 | N/A |
| Subsequent call dates, if applicable | N/A | N/A | N/A |
| Dividends/coupons | | | |
| Fixed or floating dividend/coupon | Fixed (resettable) | Fixed (resettable) | N/A |
| Coupon rate and any related index | 3.125% and then at the reset date: 5Y SORA-OIS+1.398% | 2.50% and then at the reset date : EUR 5-Year Mid-Swap Rate + 1,60% p.a. | N/A |
| Existence of a dividend stopper | No | No | N/A |
| Fully discretionary, partially discretionary or mandatory (in terms of timing) | Mandatory | Mandatory | N/A |
| Fully discretionary, partially discretionary or mandatory (in terms of amount) | Mandatory | Mandatory | N/A |
| Existence of step-up or other incentive to redeem | No | No | N/A |
| Cumulative or non-cumulative | NA | NA | N/A |
| Convertible or non-convertible | Non-convertible | Non-convertible | N/A |
| If convertible, conversion trigger(s) | NA | NA | N/A |
| If convertible, fully or partially | NA | NA | N/A |
| If convertible, conversion rate | NA | NA | N/A |
| If convertible, mandatory or optional conversion | NA | NA | N/A |
| If convertible, instrument type convertible into | NA | NA | N/A |
| If convertible, issuer of instrument it converts to | NA | NA | N/A |
| Write-down features | No | No | N/A |
| If write-down, write-down trigger(s) | NA | NA | N/A |
| If write-down, full or partial | NA | NA | N/A |
| If write-down, permanent or temporary | NA | NA | N/A |
| If temporary write-down, description of write-up mechanism | NA | NA | N/A |
| Position in subordination hierarchy in liquidation (instrument type immediately senior to instrument) | Non preferred senior debt | Non preferred senior debt | Non preferred senior debt |
| No-compliant transitioned features | No | No | N/A |
| If yes, non-compliant features | NA | NA | N/A |