Disclosure for G-SIIs indicators as of 31 December 2014

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2014 are presented hereafter according to European Banking Authority (EBA) Implementing Technical Standards.

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

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

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

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

End-2014 G-SIB Assessment Exercise

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BNP PARIBAS	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2015-04-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.cor	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Counterparty exposure of derivatives contracts	1012	81 990 568	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	280 908 906	2.b.
c. Counterparty exposure of SFTs	1014	4 126 227	2.c.
d. Other assets	1015	1 292 320 178	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1 659 345 880	2.e.
f. Potential future exposure of derivative contracts	1018	282 166 136	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	42 740 514	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	5 919 332	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	73 499 529	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	192 952 532	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	24 830 425	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	610 861 737	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	0	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	17 455 139	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	2 252 752 478	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	48 427 796	3.a.
(1) Certificates of deposit	1034	640 667	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	36 694 934	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	41 385 237	3.c.(2)
(3) Subordinated debt securities	1038	2 183 150	3.c.(3)
(4) Commercial paper	1039	1 463 410	3.c.(4)
(5) Equity securities	1040	26 776 028	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1 916 025	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	990 730	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9 439 432	3.e.(1)
(2) Potential future exposure	1044	88 637 395	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	254 082 086	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR	
a. Deposits due to depository institutions	1046	169 415 251	4.a.
b. Deposits due to non-depository financial institutions	1047	142 913 732	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	4 076 877	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	5 949 550	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	7 511 996	4.e.(1)
(2) Potential future exposure	1051	88 637 395	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	418 504 801	4.f.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	25 790 668	5.a.
b. Senior unsecured debt securities	1054	118 244 278	5.b.
c. Subordinated debt securities	1055	14 667 225	5.c.
d. Commercial paper	1056	27 350 945	5.d.
e. Certificates of deposit	1057	88 695 286	5.e.
f. Common equity	1058	61 368 932	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	63 336	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	336 180 670	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	GSIB	Amount in thousand EUR	
a. Australian dollars	AUD	AUD 712 089 281	1061	484 148 665	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 698 635 773	1063	476 911 076	6.c.
d. Swiss francs	CHF	CHF 890 624 660	1064	733 287 956	6.d.
e. Chinese yuan	CNY	CNY 6 477 302 378	1065	792 750 366	6.e.
f. Euros	EUR	EUR 22 292 766 649	1066	22 292 766 649	6.f.
g. British pounds	GBP	GBP 2 088 887 430	1067	2 592 435 337	6.g.
h. Hong Kong dollars	HKD	HKD 2 540 241 850	1068	246 964 304	6.h.
i. Indian rupee	INR	INR 27 064 625	1069	334 373	6.i.
j. Japanese yen	JPY	JPY 257 068 098 729	1070	1 833 130 247	6.j.
k. Swedish krona	SEK	SEK 1 287 993 388	1071	141 614 187	6.k.
l. United States dollars	USD	USD 18 329 081 116	1072	13 819 037 498	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	43 413 380 659	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	4 554 000 000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	4 375 143	8.a.
b. Debt underwriting activity	1076	157 213 026	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	161 588 170	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	1078	18 523 270 758	9.a.
b. OTC derivatives settled bilaterally	1079	16 705 467 846	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	35 228 738 604	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	159 263 869	10.a.
b. Available-for-sale securities (AFS)	1082	150 521 764	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	98 440 237	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4 410 653	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	206 934 742	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	27 409 917	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	989 428 891	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	828 747 350	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	524 719 834	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	452 788 925	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	756 816 441	13.c.