Paris, 30 April 2019

Disclosure for G-SIIs indicators as of 31 December 2018

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2018 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-2018 G-SIB Assessment Exercise

v4.5.5

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BnpParibas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	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	2019-04-30	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	41,757,105	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	25,325,174	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	132,520,187	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	171,783,280	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,819,003	2.b.(2)
c. Other assets	1015	1,342,200,679	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53,849,120	2.d.(1)
(2) Items subject to a 20% CCF	1022	99,679,940	2.d.(2)
(3) Items subject to a 50% CCF	1023	226,226,496	2.d.(3)
(4) Items subject to a 100% CCF	1024	21,068,880	2.d.(4)
e. Regulatory adjustments	1031	15,219,342	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,879,908,456	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	37,137,923	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	16,276,980	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	7,898,386	3.c.(2)
(3) Subordinated debt securities	1038	3,409,801	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	22,583,123	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3,292,486	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	5,478,531	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5,071,581	3.e.(1)
(2) Potential future exposure	1044	39,418,717	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	133,982,556	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	27,802,646	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	111,696,043	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	2,591,432	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1,990,296	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,516,236	4.d.(1)
(2) Potential future exposure	1051	39,418,717	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	190,015,371	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	16,492,627	5.a.
b. Senior unsecured debt securities	1054	91,185,497	5.b.
c. Subordinated debt securities	1055	24,983,679	5.c.
d. Commercial paper	1056	18,148,788	5.d.
e. Certificates of deposit	1057	79,951,500	5.e.
f. Common equity	1058	49,336,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	61,283	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	280,159,375	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	
a. Australian dollars (AUD)	1061	1,222,449,052	6.a.
b. Brazilian real (BRL)	1062	34,233,480	6.b.
c. Canadian dollars (CAD)	1063	664,721,376	6.c.
d. Swiss francs (CHF)	1064	1,178,375,158	6.d.
e. Chinese yuan (CNY)	1065	1,283,558,495	6.e.
f. Euros (EUR)	1066	16,194,007,627	6.f.
g. British pounds (GBP)	1067	2,348,887,397	6.g.
h. Hong Kong dollars (HKD)	1068	744,948,090	6.h.
i. Indian rupee (INR)	1069	211,586,868	6.i.
j. Japanese yen (JPY)	1070	4,414,768,476	6.j.
k. Mexican pesos (MXN)	1108	170,236,697	6.k.
l. Swedish krona (SEK)	1071	439,348,327	6.l.
m. United States dollars (USD)	1072	16,813,691,815	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	45,720,812,860	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5,123,081,141	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	4,878,362	8.a.
b. Debt underwriting activity	1076	172,502,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	177,380,362	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	8,416,357,475	9.a.
b. OTC derivatives settled bilaterally	1079	12,318,358,281	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20,734,715,756	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	121,986,239	10.a.
b. Available-for-sale securities (AFS)	1082	59,397,750	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	108,840,512	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,521,140	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	56,022,336	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	11,920,036	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	982,599,708	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	438,530,220	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	463,265,721	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	901,795,941	13.c.