Paris, 30 April 2020

Disclosure for G-SIIs indicators as of 31 December 2019

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2019 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-2019 G-SIB Assessment Exercise

v4.6.3

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	2019-12-31	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	2020-04-30	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	2020-04-30	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	50 589 123	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	17 220 909	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	136 949 667	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	176 710 680	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13 826 349	2.b.(2)
c. Other assets	1015	1 400 614 361	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	55 976 458	2.d.(1)
(2) Items subject to a 20% CCF	1022	99 181 548	2.d.(2)
(3) Items subject to a 50% CCF	1023	258 454 841	2.d.(3)
(4) Items subject to a 100% CCF	1024	20 973 433	2.d.(4)
e. Regulatory adjustments	1031	15 751 108	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	1 971 545 898	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	38 119 529	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	18 498 540	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	9 318 290	3.c.(2)
(3) Subordinated debt securities	1038	4 736 002	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	26 219 520	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3 085 364	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	13 644 109	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7 933 214	3.e.(1)
(2) Potential future exposure	1044	39 247 505	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	154 631 344	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	33 104 490	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	113 483 512	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	1 268 143	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	4 446 882	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5 998 060	4.d.(1)
(2) Potential future exposure	1051	39 247 505	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	197 548 591	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	15 122 222	5.a.
b. Senior unsecured debt securities	1054	100 693 200	5.b.
c. Subordinated debt securities	1055	27 900 921	5.c.
d. Commercial paper	1056	21 355 996	5.d.
e. Certificates of deposit	1057	74 818 750	5.e.
f. Common equity	1058	66 027 000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	65 200	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	305 983 288	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	1 052 884 966	6.a.
b. Brazilian real (BRL)	1062	33 008 107	6.b.
c. Canadian dollars (CAD)	1063	609 219 529	6.c.
d. Swiss francs (CHF)	1064	969 879 297	6.d.
e. Chinese yuan (CNY)	1065	1 351 454 232	6.e.
f. Euros (EUR)	1066	16 155 954 879	6.f.
g. British pounds (GBP)	1067	2 124 714 850	6.g.
h. Hong Kong dollars (HKD)	1068	745 775 084	6.h.
i. Indian rupee (INR)	1069	85 745 524	6.i.
j. Japanese yen (JPY)	1070	4 706 349 995	6.j.
k. Mexican pesos (MXN)	1108	189 892 403	6.k.
l. Swedish krona (SEK)	1071	489 876 423	6.l.
m. United States dollars (USD)	1072	17 119 305 778	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	45 634 061 066	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5 680 645 641	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	6 453 362	8.a.
b. Debt underwriting activity	1076	185 619 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	192 072 362	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	7 826 000 611	9.a.
b. OTC derivatives settled bilaterally	1079	12 660 181 563	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20 486 182 173	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	132 340 979	10.a.
b. Available-for-sale securities (AFS)	1082	55 999 527	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	106 409 449	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16 203 176	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	65 727 881	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	10 900 465	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	1 052 148 392	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	429 361 820	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	494 043 075	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	923 404 895	13.c.