Paris, 30 April 2021
(modified on 9 July 2021)

Disclosure for G-SIIs indicators as of 31 December 2020

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2020 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-2020 G-SIB Assessment Exercise

v4.7.4

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	2020-12-31	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	2021-04-30	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	2021-04-30	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)
(6) LEI code	2015	R0MUWSFPU8MPRO8K5P83	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	68 643 805	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	14 793 422	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	122 587 490	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	228 099 518	2.b.(1)
(2) Counterparty exposure of SFTs	1014	22 756 134	2.b.(2)
c. Other assets	1015	1 628 054 808	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	52 554 772	2.d.(1)
(2) Items subject to a 20% CCF	1022	122 396 816	2.d.(2)
(3) Items subject to a 50% CCF	1023	256 263 245	2.d.(3)
(4) Items subject to a 100% CCF	1024	24 064 828	2.d.(4)
e. Regulatory adjustments	1031	14 263 516	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	2 266 866 467	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	43 125 973	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	21 327 179	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	11 512 683	3.c.(2)
(3) Subordinated debt securities	1038	4 753 053	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	25 613 458	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2 412 458	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	16 096 425	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6 337 669	3.e.(1)
(2) Potential future exposure	1044	38 494 977	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	164 848 960	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	27 554 264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	121 722 051	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	1 904 868	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	15 650 869	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10 002 389	4.d.(1)
(2) Potential future exposure	1051	38 494 977	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	215 329 419	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	1053	11 593 905	5.a.
b. Senior unsecured debt securities	1054	110 378 642	5.b.
c. Subordinated debt securities	1055	31 507 861	5.c.
d. Commercial paper	1056	19 195 394	5.d.
e. Certificates of deposit	1057	62 394 791	5.e.
f. Common equity	1058	53 873 000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	66 787	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	289 010 380	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	929 400 867	6.a.
b. Brazilian real (BRL)	1062	24 090 481	6.b.
c. Canadian dollars (CAD)	1063	659 939 531	6.c.
d. Swiss francs (CHF)	1064	935 461 120	6.d.
e. Chinese yuan (CNY)	1065	1 457 775 037	6.e.
f. Euros (EUR)	1066	16 453 637 131	6.f.
g. British pounds (GBP)	1067	2 166 308 181	6.g.
h. Hong Kong dollars (HKD)	1068	652 045 293	6.h.
i. Indian rupee (INR)	1069	55 025 828	6.i.
j. Japanese yen (JPY)	1070	4 679 579 727	6.j.
k. Mexican pesos (MXN)	1108	205 003 442	6.k.
l. Swedish krona (SEK)	1071	375 320 180	6.l.
m. United States dollars (USD)	1072	17 743 995 081	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	46 337 581 900	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5 881 269 757	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	12 087 136	8.a.
b. Debt underwriting activity	1076	245 380 353	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	257 467 489	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	8 116 593 771	9.a.
b. OTC derivatives settled bilaterally	1079	12 386 709 763	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20 503 303 533	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	169 079 702	10.a.
b. Available-for-sale securities (AFS)	1082	61 116 151	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	143 720 802	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16 840 067	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	69 634 984	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	11 907 881	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	1 209 785 513	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	536 827 401	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	558 623 099	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	1 095 450 500	13.c.