Paris, 29 April 2022

Disclosure for G-SIIs indicators as of 31 December 2021

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2021 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-2021 G-SIB Assessment Exercise

v5.1.6

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	2021-12-31	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	2022-03-28	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	2022-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/er	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	70,689,644	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	15,445,382	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	130,701,531	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	246,388,930	2.b.(1)
(2) Counterparty exposure of SFTs	1014	30,022,639	2.b.(2)
c. Other assets	1015	1,770,265,400	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	54,462,523	2.d.(1)
(2) Items subject to a 20% CCF	1022	121,063,581	2.d.(2)
(3) Items subject to a 50% CCF	1023	273,743,477	2.d.(3)
(4) Items subject to a 100% CCF	1024	26,429,643	2.d.(4)
e. Regulatory adjustments	1031	14,861,015	2.e.
f. 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	2,456,473,876	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	287,313,886	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	369,477	2.g.(2)
(3) Investment value in consolidated entities	1208	5,577,000	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	11,890,000	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	2,726,690,238	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1216	70,211,445	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	31,755,978	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	0	3.c.(1)
(2) Senior unsecured debt securities	2104	43,306,648	3.c.(2)
(3) Subordinated debt securities	2105	4,592,074	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	151,176,537	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	2,493,912	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	22,301,072	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	16,251,050	3.e.(1)
(2) Potential future exposure	2110	38,586,605	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	375,687,498	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	2111	29,198,766	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	186,123,610	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	1,126,016	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	19,041,331	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	18,623,678	4.d.(1)
(2) Potential future exposure	2115	38,586,605	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	292,700,007	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	2116	9,111,939	5.a.
b. Senior unsecured debt securities	2117	118,416,049	5.b.
c. Subordinated debt securities	2118	34,878,227	5.c.
d. Commercial paper	2119	19,963,859	5.d.
e. Certificates of deposit	2120	64,830,028	5.e.
f. Common equity	2121	75,010,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	322,210,102	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	1,204,902,289	6.a.
b. Canadian dollars (CAD)	1063	656,099,415	6.b.
c. Swiss francs (CHF)	1064	1,006,631,825	6.c.
d. Chinese yuan (CNY)	1065	2,188,232,356	6.d.
e. Euros (EUR)	1066	17,165,430,751	6.e.
f. British pounds (GBP)	1067	2,436,947,686	6.f.
g. Hong Kong dollars (HKD)	1068	764,282,257	6.g.
h. Indian rupee (INR)	1069	65,908,792	6.h.
i. Japanese yen (JPY)	1070	4,598,761,881	6.i.
j. New Zealand dollars (NZD)	1109	251,834,541	6.j.
k. Swedish krona (SEK)	1071	505,513,697	6.k.
l. United States dollars (USD)	1072	18,161,770,780	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	49,006,316,271	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	6,941,767,831	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	14,027,660	8.a.
b. Debt underwriting activity	1076	228,727,885	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	242,755,545	8.c.

Section 9 - Trading Volume	GSIB	Amount in thousand EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	81,985,861	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	762,730,232	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	844,716,093	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	1,039,965,737	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	746,509,295	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	1,786,475,032	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	2129	9,501,518,851	10.a.
b. OTC derivatives settled bilaterally	1905	13,466,307,447	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 1	1227	22,967,826,298	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	192,519,858	11.a.
b. Available-for-sale securities (AFS)	1082	44,154,987	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	139,289,415	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,380,567	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	81,004,862	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	20,849,349	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
a. Total foreign claims on an ultimate risk basis	1087	1,318,712,027	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	71,877,530	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1,390,589,557	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	1,192,632,356	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	67,103,080	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1,259,735,436	14.c.