Paris, 28 April 2017
(updated on 21 July 2017)

Disclosure for G-SIIs indicators as of 31 December 2016

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2016 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-2016 G-SIB Assessment Exercise

v4.3.1

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	2016-12-31	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		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	2017-04-28	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/co	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	50 421 294	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	29 512 938	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	149 297 077	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	162 145 098	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3 882 465	2.b.(2)
c. Other assets	1015	1 327 518 906	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	49 748 016	2.d.(1)
(2) Items subject to a 20% CCF	1022	85 053 416	2.d.(2)
(3) Items subject to a 50% CCF	1023	219 655 374	2.d.(3)
(4) Items subject to a 100% CCF	1024	25 345 696	2.d.(4)
e. Regulatory adjustments	1031	16 779 563	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	1 879 936 646	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	37 321 293	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8 854 051	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	20 093 840	3.c.(2)
(3) Subordinated debt securities	1038	3 681 570	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	31 451 077	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1 993 282	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised definition)	1213	243 422	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2 893 491	3.e.(1)
(2) Potential future exposure	1044	40 886 124	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	143 431 587	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	13 474 264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	122 311 105	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	1 353 576	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1214	504 616	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 562 755	4.d.(1)
(2) Potential future exposure	1051	40 886 124	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	180 092 439	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	17 899 765	5.a.
b. Senior unsecured debt securities	1054	84 670 893	5.b.
c. Subordinated debt securities	1055	18 492 783	5.c.
d. Commercial paper	1056	29 314 660	5.d.
e. Certificates of deposit	1057	71 936 020	5.e.
f. Common equity	1058	75 473 000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	53 872	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	297 840 993	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	735 975 873	6.a.
b. Brazilian real (BRL)	1062	28 276 070	6.b.
c. Canadian dollars (CAD)	1063	898 029 715	6.c.
d. Swiss francs (CHF)	1064	537 920 755	6.d.
e. Chinese yuan (CNY)	1065	733 619 431	6.e.
f. Euros (EUR)	1066	9 914 876 404	6.f.
g. British pounds (GBP)	1067	1 814 192 217	6.g.
h. Hong Kong dollars (HKD)	1068	511 973 029	6.h.
i. Indian rupee (INR)	1069	72 097 289	6.i.
j. Japanese yen (JPY)	1070	3 501 274 053	6.j.
k. Swedish krona (SEK)	1071	199 842 696	6.k.
l. United States dollars (USD)	1072	13 260 067 855	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	32 208 145 387	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5 060 144 116	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	5 228 093	8.a.
b. Debt underwriting activity	1076	157 142 378	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	162 370 472	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	10 438 481 060	9.a.
b. OTC derivatives settled bilaterally	1079	11 112 484 412	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	21 550 965 473	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	125 030 260	10.a.
b. Available-for-sale securities (AFS)	1082	157 685 611	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	177 557 808	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19 416 383	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	85 741 680	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	14 896 171	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	1 008 274 489	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	379 414 440	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	464 298 706	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	843 713 146	13.c.