Paris, 28 April 2023
(modified on 3 August 2023)

Disclosure for G-SIIs indicators as of 31 December 2022

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2022 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-2022 G-SIB Assessment Exercise

v5.2.4

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	2022-12-31	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	2023-03-31	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	2023-04-28	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/conferences-and-publications	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	73 024 497	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	17 635 839	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	127 014 762	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	188 454 856	2.b.(1)
(2) Counterparty exposure of SFTs	1014	26 619 346	2.b.(2)
c. Other assets	1015	1 749 952 726	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53 974 659	2.d.(1)
(2) Items subject to a 20% CCF	1022	128 442 783	2.d.(2)
(3) Items subject to a 50% CCF	1023	296 475 781	2.d.(3)
(4) Items subject to a 100% CCF	1024	26 850 094	2.d.(4)
e. Regulatory adjustments	1031	15 417 159	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 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	2 388 876 034	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	254 482 882	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	554 976	2.g.(2)
(3) Investment value in consolidated entities	1208	3 422 000	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	11 181 000	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	2 629 310 892	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	56 659 942	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	30 124 864	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	41 675 045	3.c.(2)
(3) Subordinated debt securities	2105	4 629 627	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	134 371 924	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	4 052 963	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	17 066 942	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	16 353 267	3.e.(1)
(2) Potential future exposure	2110	40 005 945	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	336 834 592	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	39 935 712	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	178 610 249	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	1 104 785	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	17 325 970	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	21 910 707	4.d.(1)
(2) Potential future exposure	2115	40 005 945	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	298 893 369	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
a. Secured debt securities	2116	6 770 672	5.a.
b. Senior unsecured debt securities	2117	110 269 361	5.b.
c. Subordinated debt securities	2118	36 635 606	5.c.
d. Commercial paper	2119	23 716 100	5.d.
e. Certificates of deposit	2120	74 110 855	5.e.
f. Common equity	2121	65 728 000	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	317 230 594	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	1 589 272 876	6.a.
b. Canadian dollars (CAD)	1063	1 112 375 881	6.b.
c. Swiss francs (CHF)	1064	1 242 249 957	6.c.
d. Chinese yuan (CNY)	1065	2 405 307 551	6.d.
e. Euros (EUR)	1066	20 932 821 292	6.e.
f. British pounds (GBP)	1067	3 187 098 700	6.f.
g. Hong Kong dollars (HKD)	1068	903 770 833	6.g.
h. Indian rupee (INR)	1069	97 037 885	6.h.
i. Japanese yen (JPY)	1070	5 478 061 945	6.i.
j. New Zealand dollars (NZD)	1109	308 550 687	6.j.
k. Swedish krona (SEK)	1071	531 771 676	6.k.
l. United States dollars (USD)	1072	20 303 085 681	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	58 091 404 962	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	5 854 163 416	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	5 266 718	8.a.
b. Debt underwriting activity	1076	173 106 700	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	178 373 418	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	323 782 471	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 357 269 063	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 681 051 534	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	2 053 061 735	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	576 331 605	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	2 629 393 340	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	11 664 697 772	10.a.
b. OTC derivatives settled bilaterally	1905	14 660 000 518	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	26 324 698 291	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	166 945 822	11.a.
b. Available-for-sale securities (AFS)	1082	40 758 045	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	113 069 494	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	20 708 669	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	73 925 703	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	29 468 754	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	1 263 578 834	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	95 779 356	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	1 359 358 189	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	1 174 362 669	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	80 831 785	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	1 255 194 453	14.c.