# Disclosure for G-SIIs indicators as of 31 December 2025

Paris, 30 April 2026

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2025 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-2025 G-SIB Assessment Exercise

v5.4.5

## 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 | 2025-12-31 | 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 | 2026-03-27 | 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 | 2026-04-30 | 1.b.(3) |
| (4) Language of public disclosure | 1010 | English | 1.b.(4) |
| (5) Web address of public disclosure | 1011 | https://invest.bnpparibas/en/document/publication-des-indicateurs-dimportance-systemique-mondiale-g-siis-g-sibs-au-31-12-2025 | 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 | 48 508 403 | 2.a.(1) |
| (2) Effective notional amount of written credit derivatives | 1201 | 28 127 924 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 160 398 162 | 2.a.(3) |
| b. Securities financing transactions (SFTs) | | | |
| (1) Adjusted gross value of SFTs | 1013 | 250 579 202 | 2.b.(1) |
| (2) Counterparty exposure of SFTs | 1014 | 26 364 874 | 2.b.(2) |
| c. Other assets | 1015 | 1 857 152 469 | 2.c. |
| d. Gross notional amount of off-balance sheet items | | | |
| (1) Items subject to a 10% credit conversion factor (CCF) | 1019 | 134 609 838 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 96 657 996 | 2.d.(2) |
| (3) Items subject to a 40% CCF | 2300 | 327 590 250 | 2.d.(3) |
| (4) Items subject to a 50% CCF | 1023 | 29 669 874 | 2.d.(4) |
| (5) Items subject to a 100% CCF | 1024 | 33 200 695 | 2.d.(5) |
| e. Regulatory adjustments | 1031 | 17 176 434 | 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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5)) | 1103 | 2 582 995 350 | 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 | 313 742 060 | 2.g.(1) |
| (2) Potential future exposure of derivatives contracts of insurance subsidiaries | 1205 | 315 904 | 2.g.(2) |
| (3) Investment value in consolidated entities | 1208 | 5 709 000 | 2.g.(3) |
| h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g | 2101 | 13 759 000 | 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 | 2 877 585 314 | 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 | 84 834 003 | 3.a. |
| (1) Certificates of deposit | 2102 | 0 | 3.a.(1) |
| b. Unused portion of committed lines extended to other financial institutions | 1217 | 38 538 780 | 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 | 55 458 844 | 3.c.(2) |
| (3) Subordinated debt securities | 2105 | 6 135 751 | 3.c.(3) |
| (4) Commercial paper | 2106 | 0 | 3.c.(4) |
| (5) Equity securities | 2107 | 201 547 840 | 3.c.(5) |
| (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) | 2108 | 6 872 194 | 3.c.(6) |
| d. Net positive current exposure of SFTs with other financial institutions | 1219 | 23 650 171 | 3.d. |
| e. OTC derivatives with other financial institutions that have a net positive fair value | | | |
| (1) Net positive fair value | 2109 | 8 802 334 | 3.e.(1) |
| (2) Potential future exposure | 2110 | 50 089 758 | 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 | 462 185 287 | 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 | 35 991 266 | 4.a.(1) |
| (2) Deposits due to non-depository financial institutions | 2112 | 182 608 679 | 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 | 2 774 354 | 4.b. |
| c. Net negative current exposure of SFTs with other financial institutions | 1224 | 15 787 584 | 4.c. |
| d. OTC derivatives with other financial institutions that have a net negative fair value | | | |
| (1) Net negative fair value | 2114 | 8 777 397 | 4.d.(1) |
| (2) Potential future exposure | 2115 | 50 089 758 | 4.d.(2) |
| e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)) | 1221 | 296 029 037 | 4.e. |

| Section 5 - Securities Outstanding | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| a. Secured debt securities | 2116 | 5 708 071 | 5.a. |
| b. Senior unsecured debt securities | 2117 | 183 617 558 | 5.b. |
| c. Subordinated debt securities | 2118 | 45 981 019 | 5.c. |
| d. Commercial paper | 2119 | 18 739 366 | 5.d. |
| e. Certificates of deposit | 2120 | 99 005 899 | 5.e. |
| f. Common equity | 2121 | 90 225 000 | 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 | 443 276 913 | 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 | 2 096 532 246 | 6.a. |
| b. Canadian dollars (CAD) | 1063 | 2 075 386 807 | 6.b. |
| c. Swiss francs (CHF) | 1064 | 2 186 172 041 | 6.c. |
| d. Chinese yuan (CNY) | 1065 | 2 454 142 696 | 6.d. |
| e. Euros (EUR) | 1066 | 14 640 278 198 | 6.e. |
| f. British pounds (GBP) | 1067 | 3 016 740 690 | 6.f. |
| g. Hong Kong dollars (HKD) | 1068 | 1 927 610 753 | 6.g. |
| h. Indian rupee (INR) | 1069 | 90 982 145 | 6.h. |
| i. Japanese yen (JPY) | 1070 | 5 806 975 478 | 6.i. |
| j. Swedish krona (SEK) | 1071 | 681 414 801 | 6.j. |
| k. Singapore dollar (SGD) | 2133 | 735 695 625 | 6.k. |
| l. United States dollars (USD) | 1072 | 21 392 413 625 | 6.l. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 57 104 345 104 | 6.m. |

| Section 7 - Assets Under Custody | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| a. Assets under custody indicator | 1074 | 7 274 004 032 | 7.a. |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| a. Equity underwriting activity | 1075 | 11 960 019 | 8.a. |
| b. Debt underwriting activity | 1076 | 323 874 498 | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 335 834 517 | 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 | 282 451 774 | 9.a. |
| b. Trading volume of other fixed income securities, excluding intragroup transactions | 2124 | 1 650 002 043 | 9.b. |
| c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) | 2125 | 1 932 453 817 | 9.c. |
| d. Trading volume of listed equities, excluding intragroup transactions | 2126 | 5 887 063 949 | 9.d. |
| e. Trading volume of all other securities, excluding intragroup transactions | 2127 | 196 121 443 | 9.e. |
| f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2128 | 6 083 185 392 | 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 | 12 346 016 186 | 10.a. |
| b. OTC derivatives settled bilaterally | 1905 | 20 446 472 524 | 10.b. |
| c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 32 792 488 709 | 10.c. |

| Section 11 - Trading and Available-for-Sale Securities | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| a. Held-for-trading securities (HFT) | 1081 | 321 719 172 | 11.a. |
| b. Available-for-sale securities (AFS) | 1082 | 82 804 558 | 11.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 190 329 827 | 11.c. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 61 086 749 | 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 | 153 107 153 | 11.e. |

| Section 12 - Level 3 Assets | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 38 779 630 | 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 | 1 481 058 411 | 13.a. |
| b. Foreign derivative claims on an ultimate risk basis | 1146 | 73 585 972 | 13.b. |
| c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 1 554 644 383 | 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 | 1 286 853 889 | 14.a. |
| b. Foreign derivative liabilities on an immediate risk basis | 1149 | 60 665 004 | 14.b. |
| c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | 1148 | 1 347 518 893 | 14.c. |

## Memorandum Items

| Section 21 - Cross-Jurisdictional Activity Items | GSIB | Amount in thousand EUR | |
|---|---|---|---|
| d. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1280 | 831 931 291 | 21.d. |
| e. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1281 | 44 646 552 | 21.e. |
| f. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction) | 1282 | 568 977 854 | 21.f. |