

Bank Name	BNP Paribas
LEI Code	R0MUWSFPU8MPRO8K5P83
Country Code	FR

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	93,000	92,857	93,123	95,506	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	93,000	92,857	93,123	95,506	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	107,732	107,501	107,887	110,303	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	107,732	107,501	107,887	110,303	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	123,513	121,744	121,986	124,075	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	123,513	121,744	121,986	124,075	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	699,257	703,694	722,349	732,758	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	699,257	703,694	722,349	732,758	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.30%	13.20%	12.89%	13.03%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.30%	13.20%	12.89%	13.03%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.41%	15.28%	14.94%	15.05%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.41%	15.28%	14.94%	15.05%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020))/(C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Total capital (as a percentage of risk exposure amount) - transitional definition	17.66%	17.30%	16.89%	16.93%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.66%	17.30%	16.89%	16.93%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	2,423,624	2,346,500	2,471,222	2,478,954	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.45%	4.58%	4.37%	4.45%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	107,732	107,501	107,887	110,303	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	107,732	107,501	107,887	110,303	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	2,423,624	2,346,500	2,471,222	2,478,954	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	2,423,624	2,346,500	2,471,222	2,478,954	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.45%	4.58%	4.37%	4.45%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.45%	4.58%	4.37%	4.45%	[A.2]/[B.2]	

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			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	123,513	121,744	121,986	124,075	C 01.00 (r0010,c0010)	Addicions 4(118) and 72 of CFFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	93,000	92,857	93,123	95,506	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	21,108	21,125	20,073	20,130	C 01.00 (r9030,c0010)	Adsches 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A1.2	instruments) Retained earnings	85,667	86,227	87,425	89,914	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A1.3	Accumulated other comprehensive income	-3,106	-3,041	-3,056	-3,434	C 01.00 (r0180,c0010)	Acticies 4(100), 26(1) point (d) and 36 (1) point (I) of CPR
	_						C 01.00 (0200,c0010)	Acticise 4(117) and 20(1) point (e) of CPR
	A1.4		232	232	231	230	C 01.00 (9210,c0010)	Anticies 4(117) and 20(1) point (4) or Live Atticies 4(112), 26(1) point (8) and 36 (1) point (6) of CRR
	A.1.5							
	A.1.6		2,199	2,048	2,090	2,334	C 01.00 (r0230,c0010)	Article B4 of CFR
	A1.7		-1,979	-2,398	-2,070	-1,755	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-8,157	-8,055	-7,661	-7,599	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRF. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	DTLs	-147	-311	-273	-216	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CBR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-441	-599	-1,166	-1,375	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A1.11		-429	-397	-430	-437	C 01.00 (+0390,c0010)	Articles 4(109), 35(1) point (e) and 41 of CRR
	A.1.12		0	0	0	0	C 01.00 (r0420,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (r0440,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) +	Article 36(1) point (j) of CRR Articles 4(36), 36(1) point (k) (i) and 80 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14		-244	-284	-239	-479	C 01.00 [6470,c0010] + C 01.00 [r0471,c0010]+ C 01.00 [6472,c0010]	point (b) and 258 of CRR Articles 36(1) point k) (b) and 373(3) of CRR. Articles 36(1) point k) (b) and 153(0) of CRR and Articles 36(1) point k) (b) and 153(0) of CRR and Articles 36(1) point k) (b) and 153(6) of CRR.
	A.1.14.1		-244	-284	-239	-479	C 01.00 (+0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	 (-) Holidings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 	0	0	0	0	C 01.00 (±0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
OWN FUNDS	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 35(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (1) and 79 of CRR
Transitional period	A.1.18		0	0	0	0	C 01.00 (40510,c0010)	Article 48 of CRR
	A.1.18A		-265	-239	-349	-354	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A1.18B		0	0	0	0	C 01.00 (40514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (i) CRR
	A.1.19		0	0	0	0	C 01.00 (40524,c0010)	Article 3 CRR
	A1.20		-1,438	-1,451	-1,453	-1,453	C 01.00 (r0529,c0010)	-
	A1.21		0	0	0	0	CA1(1.1.6+1.1.8+1.1.26)	
	A.1.21.1		0	0	0	0	C 01.00 (+0220,c0010)	Articles 480(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (r0340,c0010)	Acticles 479 and 4890 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (+0520,c0010)	Articles 469 to 472, 476 and 481 of CRR
	A.2		14,732	14,644	14,763	14,797	C 01.00 (r0530,c0010)	Acticle G1 of CFPR
	A2.1		15,182	15,094	15,213	15,247	C 01.00 (+0540,c0010) + C 01.00 (+0670,c0010)	
	A.2.2		0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3		-450	-450	-450	-450	C 01.00 (+0650,c0010) + C 01.00 (+0700,c0010) + C 01.00 (+0710,c0010) + C 01.00 (+0740,c0010)	
	A.2.4		0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	107,732	107,501	107,887	110,303	C 01.00 (40015,c0010)	Article 25 of CFFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	15,781	14,243	14,100	13,772	C 01.00 (r9750,c0010)	Article 71 of CRR
	A4.1	Tier 2 Capital instruments	16,382	15,090	15,192	14,997	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
							C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0940,c0010) +	
	A.4.2		-3,132	-3,132	-3,132	-3,032	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3		2,530	2,284	2,039	1,807	C 01.00 (r3880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0900,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	699,257	703,694	722,349	732,758	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
S. It romes negotiaenenis	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.30%	13.20%	12.89%	13.03%	GA3(1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.41%	15.28%	14.94%	15.05%	GA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.66%	17.30%	16.89%	16.93%	GA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (tully loaded)	93,000	92,857	93,123	95,506	[A1-A113-A121+MN[A2+A113-A22- A24+MN[A4+A22-A43,0],0]]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.30%	13.20%	12.89%	13.03%	(D.1)(8-8.1)	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0040)	
		ed on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view				·	1	



Overview of Risk exposure amounts

					•
		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	551,288	540,393	570,604	579,828	C 02.09 (n044, c0019) (C 07.00 (n0690, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 08.01 (n0040, c0200, s001) + C 08.01 (n0040, c0200, s001) + C 08.01 (n0040, c0200, s002) + C 08.01 (n0040, c0200, s002) + C 08.01 (n0040, c0200, s002) + C 08.00 (n0470, c02010) + C 08.00 (n0470, c02010)
Of which the standardised approach	202,137	207,443	208,253	208,501	C02.00 (r0060, c0010)-{C07.00 (r0090, c0220, s001) + C07.00 (r0110, c0220, s001)+ C07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.20 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	306,635	286,737	313,579	324,137	C 02.00 (r0310, c0010)- [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	42,307	45,941	48,543	46,698	C 02.90 (40420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	40,982	39,836	43,154	44,112	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001) + C 07.00 (r0130, ct220, s001) + C 08.01 (r0040, ct280, s002) + C 08.01 (r0050, ct280, s002) +
Credit valuation adjustment - CVA	5,907	5,189	4,561	3,977	C 02.00 (r0640, c0010)
Settlement risk	3	8	3	5	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	15,557	16,589	17,374	16,196	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	27,439	28,783	28,110	30,386	C 02.00 (r0520, c0010)
Of which the standardised approach	6,655	9,768	6,983	8,120	C 02.00 (r0530, c0010)
Of which IMA	20,784	19,015	21,127	22,266	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	1,351	1,450	1,410	1,485	C 19.00 (r0010, c0601)*12.5*C 20.00 (r0010,c0450)*12.5*HMX(C 24.00(r0010,c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	58,080	58,897	58,544	58,254	C 02.00 (r0590, c0010)
Of which basic indicator approach	4,261	3,911	3,554	3,526	C 02.00 (r0000, c0010)
Of which standardised approach	8,631	10,215	10,207	10,206	C 02.00 (r0610, c0010)
Of which advanced measurement approach	45,188	44,771	44,783	44,521	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	14,000	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	699,257	703,694	722,349	732,758	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1]] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA). They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



P&L BNP Paribas

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	57,960	80,821	21,845	43,228
Of which debt securities income	4,809	6,806	2,209	4,610
Of which loans and advances income	45,264	63,318	17,008	33,071
Interest expenses	43,416	60,645	16,874	32,998
(Of which deposits expenses)	27,342	38,535	10,974	20,984
(Of which debt securities issued expenses)	8,276	11,620	3,346	6,779
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	1,783	2,129	560	2,054
Net Fee and commission income	8,253	10,946	2,977	5,993
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	40	-13	144	159
Gains or (-) losses on financial assets and liabilities held for trading, net	5,531	11,049	3,026	3,670
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	108	-3,550	-780	-91
Gains or (-) losses from hedge accounting, net	272	-57	164	129
Exchange differences [gain or (-) loss], net	1,237	979	354	314
Net other operating income /(expenses)	457	623	144	307
TOTAL OPERATING INCOME, NET	32,223	42,281	11,560	22,764
(Administrative expenses)	19,323	26,209	6,968	13,255
(Cash contributions to resolution funds and deposit guarantee schemes)	1,136	1,148	0	174
(Depreciation)	1,557	2,060	554	1,079
Modification gains or (-) losses, net	-8	43	25	-21
(Provisions or (-) reversal of provisions)	532	1,522	146	116
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	126	0
(Commitments and guarantees given)	-112	-81	-20	-89
(Other provisions)	644	1,604	40	205
Of which pending legal issues and tax litigation ¹	0	-216	0	0
Of which restructuring ¹	0	193	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2,131	2,976	673	1,427
(Financial assets at fair value through other comprehensive income)	-1	-2	1	6
(Financial assets at amortised cost)	2,132	2,978	673	1,421
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-6	16	-2	-4
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	226	226
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	2,154	2,629	682	1,460
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	9,696	11,021	4,153	8,381
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	7,308	8,444	3,192	6,725
Profit or (-) loss after tax from discontinued operations	2,947	2,947	0	0
PROFIT OR (-) LOSS FOR THE YEAR	10,255	11,392	3,192	6,725
Of which attributable to owners of the parent	9,906	10,975	3,103	6,498

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023				As of 31	/12/2023			As of 31/0	3/2024			As of 30/0	6/2024		
		,	Fair value hierarch	y			Fair value hierarchy			,	air value hierarch	у		,	air value hierarch	у	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	280,949				295,409				209,275				196,403				IAS 1.54 (I)
Financial assets held for trading	861,279	204,456	649,762	7,061	719,602	172,534	540,470	6,597	867,691	263,454	597,538	6,699	849,736	262,506	580,186	7,043	IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	11,612	510	2,997	8,105	11,769	638	2,801	8,330	12,102	703	2,885	8,515	12,578	682	3,082	8,814	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	385	269	116	0	549	549	0	0	328	328	0	0	1,876	1,876	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	47,097	38,052	8,188	857	55,242	44,707	9,785	749	59,846	51,060	8,103	683	61,493	52,651	8,120	721	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	1,028,043				1,029,904				1,063,837				1,082,682				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	27,673	0	27,673	0	21,814	0	21,814	0	25,155	0	25,155	0	26,569	0	26,569	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-6,389				-2,661				-3,871				-4,683				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	203,276				202,597				202,244				206,108				-
TOTAL ASSETS	2,453,927				2,334,224				2,436,606				2,432,762				IAS 1.9(a), IG 6

⁽II) Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)			As of 30/09/20	23					As of 31/:	12/2023					As of 31/0	13/2024					As of 30/	16/2024			
		Gross carryl	ing amount ⁽²⁾		Acc	umulated impairmer	nt ⁽²⁾		oss carrying amour		Acci	ımulated impairme	nt ⁽²⁾	Gros	s carrying amount		Acc	umulated impairme	nt ⁽²⁾	Gros	s carrying amount		Accu	mulated impairme	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ³		Stage 1 Assets withous significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	initial recognition	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		increase in credit	increase in credit risk since initial	Stage 3 Credit-impaired assets		Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Credit-impaired	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit-risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	increase in credit	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	44,662	219	109	-10	-12	-102	52,738	241	109	-7	-12	-102	57,828	317	108	-7	-13	-102	59,583	265	107	-8	-12	-102	Annex V.Part 1.31, 44(b)
comprehensive income		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		113,518	140	93	-16	-3	-37	120,812	94	95	-12	-5	-40	130,937	79	85	-31	-4	-40	137,534	148	88	-33	-4	-39	Annex V.Part 1.31, 44(b)
amortised cost		833,282	72,273	26,140	-2,089	-2,441	-13,403	826,947	73,500	25,418	-1,969	-2,382	-13,078	853,652	70,084	25,697	-1,944	-2,264	-12,956	868,281	67,720	25,666	-1,958	-2,041	-13,266	Annex V.Part 1.32, 44(a)

 $^{^{\}rm (1)}$ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽F) From June 2021, the gross carrying amount of assets and accumulated impairments that are punchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous period



Breakdown of liabilities

BNP Paribas

(mln EUR)

(marcon)					•
		Carrying	g amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	762,839	656,102	737,462	713,748	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	79,432	85,471	93,120	99,861	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	1,298,291	1,293,265	1,298,515	1,314,294	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a ${\sf cost-based}$ method 1	0	0	0	0	Accounting Directive art 8(3)
Derivatives - Hedge accounting	40,884	37,911	39,466	39,966	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-16,399	-14,175	-14,207	-14,247	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	7,959	9,221	8,965	8,460	IAS 37.10; IAS 1.54(I)
Tax liabilities	3,588	3,603	3,834	3,233	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	148,159	134,101	138,947	139,924	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	2,324,752	2,205,498	2,306,103	2,305,240	IAS 1.9(b);IG 6
TOTAL EQUITY	129,175	128,725	130,502	127,522	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	2,453,927	2,334,224	2,436,606	2,432,762	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

BNP Paribas

(mln EUR)

			Carrying	amount		1
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		350,408	317,357	307,660	305,232	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	24,077	23,446	24,063	18,225	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOLL POSITIONS	Debt securities	92,510	81,464	91,822	81,152	Annex V.Part 1.31
	Central banks	53,988	37,639	30,066	28,433	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	35,758	30,916	33,020	36,774	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	14,017	13,860	15,771	15,631	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	161,581	126,032	161,541	156,933	Annex V.Part 1.42(c),44(c)
Dancaita	of which: Current accounts / overnight deposits	10,592	10,440	11,600	11,976	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	432,353	396,777	447,178	451,858	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	158,260	169,088	158,603	169,639	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	394,014	414,852	404,598	409,149	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	202,155	211,484	199,149	202,881	ECB/2013/33 Annex 2.Part 2.9.1
	Households	349,867	350,710	351,180	362,082	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	187,781	184,037	180,552	186,204	Annex V.Part 1.42(f), 44(c)
Debt securities issued		284,166	290,765	314,587	315,234	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	23,380	23,485	25,400	25,602	Annex V.Part 1.37
Other financial liabilities		2,723	2,789	2,850	2,798	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		2,181,445	2,072,749	2,168,564	2,167,870	



Market Risk BNP Paribas

ı	SA					II .	ч									IM						
			VaR (Memorandi	um item)	STRESSED VaR (Memorandum item)		TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CH.	ARGE FOR CTP		VaR (Memora	andum item)	STRESSED Var (M	emorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CHA	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30	09/2023									As of 31/1	2/2023					
Traded Debt Instruments	1,005	1,193	331	105	687	229							260	103	691	243						
Of which: General risk	377	405	0	0	0	0							0	0	0	0						
Of which: Specific risk	628	789	0	0	0	0							0	0	0	0						
Equities	1	1	162	50	296	90							141	44	239	65						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Foreign exchange risk	5.649	8.574	104	31	175	51							100		176							
Commodities risk	5,649	8,574	67	30	83	47							68	16	131	39						
Total	6.655	9.768	406	124	826	264	319	373	56	39	58	20,784	331	116	724	229	414	346	53	33	15	19.015
	As of 31/03/2024	As of 30/06/2024				As of 31/	03/2024									As of 30/0	6/2024					
Traded Debt Instruments	995	1,214	327	110	750	266							249	80	814	295						
Of which: General risk	384	483	0	0	0	0								0	0	0						
Of which: Specific risk	611	731	0	0	0	0								0	0	0						
Equities	0	0	152	58	199	70							173	61	211	68						
Of which: General risk	0	0	0	0	0	0							1/3	01	0	0						
Of which: Specific risk	ő	o o	ő	0	0	0							i	0	0	0						
Foreign exchange risk	5,988	6.906	74	33	127	48							113	45	202	83						
Commodities risk	0	0	56	19	143	65							76	23	255	82						
Total	6,983	8,120	403	142	700	265	522	459	64	52	63	21,127	347	112	798	280	576	553	60	59	58	22,266

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

Credit Risk - Standardised Approach

					Standardised Ap	proach							
			As of \$0/09/2023 As of \$1/12/2023										
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions				
	(minSUR, %) Central dovernments or central banks	28,684	33.170	10,670		32.131	36,606	11,880					
	Regional governments or local authorities	5.181	3,508	623		5,000	3,747	712					
	Public sector entities	3,069	1,917	1.006		3,205	2,096	1.119					
	Multilateral Development Banks	1,160	1,355	0		1,637	1,797						
	International Organisations	1.287	1,285	0		1.279	1.276						
	Institutions	60,078	59,644	5.498		47.591	46,641	6.462					
	Corporates	101,550	76,005	59,654		109,708	82,912	63,170					
	of which: SME	17,907	13,338	11,586		20,287	14,949	12,749					
	Refail	124,739	91,021	62,243		124,423	91,765	62,751					
Consolidated data	of which: SME	30,757	26,712	15,581		31,743	27,525	16,141					
Consolidated data	Secured by mortalisies on immovable property	40,449	35,145	15,893		41,726	35,907	16,012					
	of which: SME	6,506	5,586	3,143		6,712	5,716	3,205					
	Exposures in default	10,266	4,577	4,965	5,330	10,064	4,538	4,960	5,2				
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bands	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment			0			0						
	Collective investments undertakings (CIUI)	5,608	4,272	8,021		5,626	4,305	7,838					
	Equity	5,315	5,133	14,254		5,436	5,214	14,505					
	Other exposures	38,312	38,173	21,523		35,945	36,843	21,211					
	Standardised Total ²	425,725	355,206	205,351	7,770	425,582	353,649	210,619	7,5				

						-,,,,			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
	(min ELR, NJ)	Original Exposure ^s	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁸	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	4,738	4,749	47		6,954	6,958	3,517	
	Regional governments or local authorities	622	604	118		526	564	111	
	Public sector entities	587	578	51		578	569	35	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,553	13,473	2,106		12,060	13,795	2,109	
	Corporates	20,598	14,745	10,756		21,253	15,989	11,571	
	of which: SME	2,303	1,609	1,373		2,603	1,825	1,568	
	Retail	15,876	10,602	7,073		14,222	10,493	7,007	
FRANCE	of which: SME	6,347	5,239	3,051		6,248	5,262	3,084	
THANCE	Secured by mortgages on immovable property	6,452	5,985	2,741		6,372	5,814	2,644	
	of which: SME	1,564	1,481	665		1,635	1,494	685	
	Exposures in default	2,120	883	975	946	2,066	830	914	947
	Items associated with particularly high risk						0		
	Covered bonds						0		
	Claims on institutions and corporates with a ST credit assessment						0	5.022	
	Collective investments undertakings (CIU)	3,264	2,716 643	5,301 2,023		3,167 822	2,637 735	5,022 2,325	
	Equity	687	663	2,023		822	735	2,325	

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central governments or central banks	200	200	417		614	614	621	
	Regional governments or local authorities	45	43	9		31	31	6	
	Public sector entities	1	1			1	1		
	Multilateral Development Banks								
	International Organisations	12.717	12.717	331		6.285	6,285	216	
	Institutions	841	230	174		1,278	6,280	476	
	Corporates	51	230	174		1,276	156	73	1
	of which: SME Retail	93	21	12		100	29	17	1
	of which: SME	91	19	11		97	27	16	
UNITED STATES	Secured by morbiales on immovable property	14	13			13	12	4	
	of which: SME			0		0			
	Exposures in default	2	1	2	0	8	1	2	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	129	115	222		103	90	185	1
	Equity	77	55	620		62	45	503	
	Other exposures	377	377	211		276	276	177	
	Standardised Total ²				2				1

					Standardised Ap	proach			
			As of 30/09/2	123				12/2023	
	(minSUR, %)	Original Exposure ²	Exposure Value	Fisk exposure amount	Exposure Value	Risk exposure amount	Value adjustments and provisions ²		
	Central governments or central banks	2,089	2,089	1,794		2,325	2,325	1,746	
	Resional sovernments or local authorities	1,143	1,180	143		1,142	1,179	143	
	Public sector entities	64	26	5		77	37		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	٥	0		٥	0	0	
	Institutions	256	243	50		268	262	54	
	Corporates	5,269	10,590 1,849	4,663 1,651		5,547 2,486	11,858 1,889	4,992 1,679	
	of which: SME Retail	2,303 5,058	1,849	1,051		2,486 4,631	1,889	1,679 2.152	
	Retail of which: SME	2,092	1,863	1,099		2,028	1,849	1.084	
BELGIUM	Secured by mortificies on immovable property	6.874	6,789	2,404		7,223	7,136	2,533	
	of which: SME	0,076	0,749	2,000		,,,,,,	7,220	2,442	
	Exposures in default	336	230	252	86	342	240	200	89
	Items associated with particularly high risk	0		0			0		
1	Covered bands	0	0	0		0	0	0	
	Claims on institutions and consorates with a ST credit assessment	0	0	0		0	0	0	
1	Collective investments undertakings (CIUI)	374	318	604		397	332	633	
	Equity	88	57	155		54	54	136	
	Other exposures	2,347	2,347	2,030		2,365	2,365	2,057	
	Standardised Total ²				169				170

		(2) Total value adjustments and provisions per c	ountry of counterparty excludes the	ose for securitisation exposures but	includes general creditrisk adjustr	ments.			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ⁶	Exposure Velue ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central sovernments or central banks	6,041 2,337	6,270 1.191	2,484 238		4,954 2,976	5,196 1,317	93	
	Resional sovernments or local authorities	2,337 1,874	1,191	238 758		2,976	1,317	263 836	
	Public sector entities	1,074	/83	/30		1,943	897	8.30	
	Multilateral Development Banks								
	International Ordanisations	590	224	152		591	205	158	
	Institutions	9.222	7.179	5,867		9,970	7,995	6.334	
	Cerporates of which: SME	9,222 2,118	1,754	1,447		2,313	1,803	1.494	
	of which: SME Retail	2,116	24.961	16363		2,313	25.367	16.624	
	of which: SME	4.912	4,505	2,627		5,197	4,828	2,788	
ITALY	Secured by mortgages on immovable property	869	834	418		242	209	477	
	of which: SME	435	404	172		429	396	176	
	Exposures in default	2.136	779	857	1.381	2.021	736	808	1.31
	Items associated with particularly high risk			0	1,000		0	0	
	Covered bonds								
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CRII)	396	335	584		450	396	650	
	Equity	29	28	82		34	23	94	
	Other exposures	3,655	3,655	2,892		4,074	4,074	3,276	
	Standardised Total				1.955				1,877

Credit Risk - Standardised Approach

	BNP Paribas										
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31/	12/2023			
	(minSUR, %)	Original Exposure ⁴	Organi Express ¹ Express ¹ Value ¹ Risk expresses amount ¹ Value adjustments and ¹ Organi Express ² Express ¹ Value ² Risk expresses amount ²								
	Central governments or central banks	316	316	540		235	235	282			
	Regional governments or local authorities	32	32	6		37	37	7			
	Public sector entities	41	39	39		41	40	40			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	8,172	8,136	570		5,417	5,242	647			
	Corporates	5,343	3,776	3,625		5,850	4,222	4,025			
	of which: SME	986	849	748		1,052	961	821			
	Retail	15,422	8,488	5,923		15,613	8,661	6,065			
UNITED KINGDOM	of which: SME	2,729	2,485	1,421		2,628	2,413	1,380			
	Secured by mortstates on immovable property	1,019	987	354		983	957	345			
	of which: SME	394	169	196	212	390	170	199	202		
	Exposures in default	334	109	140	***	320	2,0	140	200		
	Items associated with particularly high risk										
	Covered bonds Claims on institutions and corporates with a ST credit assessment			0							
	Collective investments undertakings (CIII)	92	70	139		77	57	122			
	Equity	206	194	507		203	191	422			
	Other exposures	2,299	2,299	1,245		2,354	2,354	1,316			
	Standardised Total ²				373				378		
		373									

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
	(minSUR, N)	Original Exposure ¹	Exposure Value ¹	fisk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central governments or central banks	1,164	1,170	88		534	534	8	
	Regional governments or local authorities	12	12	2		45	45	9	
	Public sector entities	35	35	3		37	37	3	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,172	8,029	250		7,847	7,745	224	
	Corporates	7,371 1,801	7,623 1,385	5,012 1,162		8,480 2,810	8,371 2,023	4,655 1,682	
	of which: SME	1,801	1,386	1,162 7,794		2,810 17,516	2,023	1,682 7,672	
	Retail of which: SME	3,807	3,250	1,857		17,510	20,953	1,736	
GERMANY	Secured by mortificies on immovable property	1596	1,642	686		2.054	1,974	887	
	of which: SME	1,000	1,012	1		2,034	1,070	1	
	Exposures in default	209	459	450	449	896	461	489	431
	Items associated with particularly high risk	0		0			0		
	Covered bonds	0	0	0		0	0	0	
I	Claims on institutions and consorates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIUI)	34	30	39		35	31	39	
I	Equity	525	525	1,323		525	525	1,327	
	Other exposures	3,162	3,162	1,892		3,752	3,752	2,282	
	Standardised Total ²				705				695

					Standardised Ap	proach						
			As of 30/09/2	023			As of 31/	12/2023				
	(minSUR, %)	Original Esposure ^s	Original Exposure* Exposure Value* Risk exposure amount "Value adjustments and Original Exposure" Exposure Value* Risk exposure provides and Original Exposure*									
	Central governments or central banks	340	201	23		325	190	0				
	Regional governments or local authorities	92	89	7		85	82	6				
	Public sector entities	15	12	2		12	11	2				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	243	199	43		221	215	47				
	Corporates	1,593	2,157	1,581		1,621	2,069	1,545				
	of which: SME	300	165	145		363	187	169				
	Retail	279	225	150		287	243	163				
LUXEMBOURG	of which: SME	206	195	128		225	210	138				
LUXLI-IDUUNU	Secured by mortifalies on immovable property	90	65	39		85	60	35				
	of which: SME			0			0					
	Exposures in default	20	6	8	8	18	4	6	9			
	Items associated with particularly high risk						0					
	Covered bonds						0					
	Claims on institutions and corporates with a ST credit assessment	1.060				1.135						
	Collective investments undertakings (CIU)	1,069	468 109	857 549		1,135	537 123	920 668				
	Equity	188	109	549		211 641	123	668				
	Other exposures	346	560	500	13	911	441	413	11			
	Standardised Total ²				13				11			

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ¹	Exposure Value	Risk exposure amount	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	
	(minESR, %) Central governments or central banks	16	35	36		91	91	105	
	Regional governments or local authorities			0			0		
	Public sector entities			0					
	Multilateral Development Banks	0		0			0		
	International Organisations	0		0		0	0	0	
	Institutions	2,222	2,222	49		2,198	2,198	49	
	Corporates	37	34	31		52	39	35	
	of which: SME	2	2	2		2	2	2	
	Retail	4	1	1		4	2	1	
JAPAN	of which: SME	4	1	1		4	2	1	
27117114	Secured by mortalailes on immovable property	1	1	0		1	1		
	of which: SME						0		
	Exposures in defautt	0		0		0	0		
	Items associated with particularly high risk Covered bonds			0					
	Covered bonds Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU)	9	9	5		12	12	3	
	Coulty Equity	0		0					
	Other exposures	16	16	8		73	73	65	

					Standardised Ap	proach						
			As of 30/09/2	023			As of 31.	12/2023				
		Original Exposure ^s	Exposure Value ⁴	Flisk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	(minEUR, %)	274	174	276		145	146	190				
	Central dovernments or central banks	10	1/4	270		14	13	130				
	Resional sovernments or local authorities Public sector entities	75	75	38		163	163	81				
	Multilateral Development Banks			0			0					
	International Organisations	0		0			0					
	Institutions	366	359	158		364	357	173				
	Corporates	2,562	1,319	1,073		2,700	1,233	970				
	of which: SME	1,480	768	571		1,454	751	495				
	Retail	11,024	7,197	5,226		11,385	7,777	5,657				
SPAIN	of which: SME	1,286	1,055	620		1,570	1,302	800				
OF AIN	Secured by morbiales on immovable property	3,473	3,459	1,252		3,425	3,409	1,229				
	of which: SME	0	0	0		0	0	0				
	Exposures in defautt	1,267	826	833	418	1,263	819	840	420			
	Items associated with particularly high risk	9										
	Covered bands Claims on institutions and corporates with a ST credit assessment											
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	43	41	41			42	44				
	Coulty Equity	154	154	386		129	129	324				
	Other exposures	240	240	221		270	270	252				
	The desired Total				625				654			

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	(minSSR-W)	Original Exposure ^s	Exposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ⁸	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	6,237	8,126	475		7,407	9,327	487	
	Regional sovernments or local authorities	563	30	6		491	35	8	
	Public sector entities	17	8	4		35	9	4	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,842	781	340		2,138	954	440	
	Corporates	13,411 2,844	8,329 1,943	8,191 1,722		14,875 2,897	9,093 1,951	8,787	
	of which: SME	6.162	5.152	3,406		6,863	5,760	3,788	
	Retail	3,007	2,493	1,411		3,490	2,904	1,665	
POLAND	of which: SME	10.265	9,331	5.420		10.227	9,334	5,173	
	Secured by mortifacies on immovable property of which: SMF	3,625	3,044	1,971		3,592	3,019	1,952	
	Exposures in default	721	271	292	333	738	312	350	285
	Items associated with particularly high risk			0			0		
	Covered bonds	0	0	0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CRJ)	2	2	6		2	2	6	
	Equity	3	3	7		8	8	21	
	Other exposures	288	285	288		407	407	407	
	Standardised Total ²				539				496

0 5,634 59,506 12,644 60,404 15,411 17,888 3,714 5,138

					Standardise	-d.t			
					Standardist	го Аррионен			
			As of 31/	03/2024			As of 30	/06/2024	
	IntelDAR, No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	2,085	2,022	3,859		7,956	7.967	3,744	
	Regional governments or local authorities	404	390	76		563	512	102	
	Public sector entities	557	551	36		583	509	36	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,988	7,040	1,495		9,097	9,022	1,899	
	Corporates	17,648	16,571	11,557		18,153	17,056	11,720	
	of which: SME	2,561	1,967	1,727		3,525	2,668	2,311	
	Retail	12,082	10,082	6,716		11,149	10,316	6,879	
FRANCE	of which: SME	5,610	5,084	2,968		5,908	5,351	3,155	
FRANCE	Secured by mortgages on immovable property	6,504	5,842	2,747		6,159	5,504	2,542	
	of which: SME	1,898	1,628	827		2,214	1,951	1,012	
	Exposures in default	2,156	858	953	981	2,304	224	1,009	1,033
	Items associated with particularly high risk	1	1	1		1	1	1	
	Covered bands	۰	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	۰	0	0		0	0	0	
	Collective investments undertakinss (CIU)	3,280	2,784	5,254		3,482	2,987	5,585	
	Equity	835	745	2,426		889	768	2,702	
	Other exposures	22,407	22,481	9,921		20,385	20,455	9,366	
	Standardined Troot ²				1.337				1.39

		Standardised Approach										
					Standardis	ed Approach						
				03/2024			As of 30	/06/2024				
	(min CUR, No.)	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²			
	Central dovernments or central banks	790	790	500		622	622	542				
	Regional governments or local authorities	53	53	11		6	6	1				
	Public sector entities	1	1	0		0	0	0				
	Multiluteral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	9,453	9,452	253		12,423	12,423	331				
	Corporates	595	173	144		778	120	172				
	of which: SME	57 115	19 55	19		69 135	18	18				
	Retail	90	33	36 17		130	70	20				
UNITED STATES	of which: SME	90	31			130	13	22				
	Secured by mortalistic on immovable property of which: SME											
	of which: SME Exposures in default	î	1			î	î	;	0			
	Exposures in default Hems associated with particularly high risk											
	Covered bonds		0	0		0		0				
	Claims on institutions and corporates with a ST credit assessment							0				
	Collective investments undertakings (CIU)	152	129	243		129	107	221				
	Equity	62	45	496		65	49	483				
	Other exposures	325	325	165		268	268	173				
	Standardised Total ²				1				2			

		(a) total table aspatistica and pr	ventions per country or country and	to and the state of the state o	spoures our includes general cred	ninkagarana.			
					Standardise	ed Approach			
			As of 31	63/2024			As of 30	106/2024	
	(min EUR. %)	Original Exposure ^L	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure i	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	1,113	1,113	1,664		630	630	1,467	
	Regional governments or local authorities	561	560	112		27	27	5	
	Public sector entities	28	26	5		27	26	5	
	Multilateral Development Banks		0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	410	405	81		342	335	67	
	Corporates	5,749	11,673	5,225		4,572	10,723	4,516	
	of which: SME	2,834	2,085	1,876		2,411	1,667	1,457	
	Retail	3,826	2,554	1,606		4,127	2,724	1,730	
BELGIUM	of which: SME	1,926	1,733	990		1,953	1,766	1,011	
DEEGIGIT	Secured by mortstates on immovable property	7,668	7,605	2,977		8,437	8,381	3,394	
	of which: SME	1	1	1		378	374	206	
	Exposures in default	391	288	317	97	398	297	319	100
	Items associated with particularly high risk		0			0			
	Covered bonds					0			
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakines (CIU)	405	346	653		930	865	730 158	
	Equity	62 2,679	56 2.677	160 2.361		2,798	63 2.795	158 2.481	
	Other exposures	2,679	2,6//	2,301			2,700	2,461	

Part			(2) Total value adjustments and pro	visions per country of counterparty	excludes those for securitisation e	aposures but includes general cre	Strisk adjustments.			
Control described for the Control Section Control Researce Control						Standardis	ed Approach			
Part				As of 31/	03/2024			As of 30	/06/2024	
Second commensumes of contract leads 2,244			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
### Marial Annowmensor of all annowmensor of all annowmensor of all annowmensors of all annoymensors of al			2,834	3,075	107		3,183	3,421	125	
### Aphte case continue of Con			2,281	1,325	265		1,720	1,057	211	
			1,835	973	926		1,815	849	798	
Note 1909		Multilateral Development Banks	0	0	0		0	0	0	
Communication 12,054 7,056 1,092 1,092 7,307 1,046 1,092 1,0		International Organisations	0	0	0		0	0	0	
March 100 10		Institutions								
Marco 20,075 20,000 20										
TIALY										
HALY Secret to management memorals properly 1201 1202 120 120 120 120 120 120 120 1										
Company Comp	ITAI V									
Description of Marketine 2,000 700 227 2,2074 700 330 1,	117421									
Them associated with surfaceurly built visible										1.359
Coveration 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			2,010	/30	627	1,270	2,074	/66	852	1,339
Californ Dissiphilities and Communities (1) and Topical Seasoned 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0						
Collection investments understation (CUI) 475 460 7.00 462 442 442 7.00 Solitin 3.21 3.21 3.21 3.31 3.31 3.31 3.31 3.31 3.31 3.32				0			ı "			
Parally 32 23 28 34 54 55 55 55 55 55 55 55 55 55 55 55 55			475	410	779		492	Att	733	
Objet accounts 4,351 4,352 3,341 4,310 4,246 3,350										
		Standardised Total ²	4,101	4,122	3,244	1.797		4,200	3,380	1.832

Credit Risk - Standardised Approach BNP Paribas

					Standardisc	nd Approach									
			As of 31/	03/2024			As of 30	106/2024							
	(minDUR, No.)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²						
	Central appearaments or central banks	220 22 20 172 172 202 22 23 5 5 5 2 22 23 23 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6													
	Regional governments or local authorities	22 28 6 9 9 2 2 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2													
	Public sector entities	37 35 25 33 32 22 32 0 0 0 0 0 0 0 0 0 0 0 0 0 0													
	Multilateral Development Banks	27 26 25 22 22 25 26 26 26 26 26 26 26 26 26 26 26 26 26													
	International Organisations	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0													
	Institutions														
	Corporates														
	of which: SME														
	Retail														
UNITED KINGDOM	of which: SME	2,677	2,514	1,437		2,735	2,547	1,456							
CHILD MITODOLL	Secured by mortsiales on immovable property	1,054	1,029	383		1,017	224	370							
	of which: SME	1 432	178	201	227	0 458	0	0 214	229						
	Exposures in default	432	1/6	201	22)	450	100	216	229						
	Items associated with particularly high risk		0	0											
	Covered bonds		0	0											
	Claims on institutions and corporates with a ST credit assessment	0 0 0 0 0 0 0 10 105 79 146 99 72 1355													
	Collective investments undertakines (CIU)	106 79 144 99 72 126 106 184 607 182 179 456 2761 2.782 1602 2.775 2.774 1.862													
	Equity Other exposures														
	Standardised Total ²				384			.,	380						
	Standardned local	(II) Deleted exercises until a Ferre	and control in communical fractions in biner	into account on affect the terror		itiration techniques (e.e. substitutio	an effected		-						

		Standardised Approach												
					Standardise	ed Approach								
				03/2024			As of 30	106/2024						
	(rob DJR, %)	Original Exposure ⁵	Exposure Value ^s	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²					
	Central governments or central banks	1.117	1.117	*		617	617							
	Regional governments or local authorities	45	44	-		37	36	7						
	Public sector entities	as as	86	4		87	87	4						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	14,407	14,263	350		11,381	11,236	314						
	Corporates	7,665	8,624	4,245		7,704	9,517	4,384						
	of which: SME	1,712	995	845		1,756	1,089	893						
	Retail	18,351	11,238	7,867		17,714	11,070	7,734						
GERMANY	of which: SME	3,764	3,146	1,798		3,982	3,182	1,818						
OLIG BUTT	Secured by mortsiales on immovable property	2,121	2,023	1,220		2,148	2,048	1,147						
	of which: SME	۰	0	1		0	0	3						
	Exposures in default	928	465	531	445	970	407	539	460					
	Items associated with particularly high risk					0								
	Covered bonds		0											
I	Claims on institutions and corporates with a ST credit assessment	96	53	- 0		75	o na	51						
I	Collective investments undertakings (CIU)	525	53	1347		75 512	512	1.312						
	Coulty	4.047	4.044	2.442		4.349	4347	2,625						
I	Other exposures Standardised Total ²	4,047	4,044	2,662	626	4,349	4,347	2,020	730					
	Standardised Total*				635				/30					

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(min DJR, No.)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	344	205	3		343	204	1	
	Regional governments or local authorities	91	84	6		88	80	5	
	Public sector entities	12	10	2		13	11	2	
	Multilateral Development Banks	0	0			0		0	
	International Organisations	394	338	0		379	337		
	Institutions	1.409	1.551	1.287		1.357	1.388	1.197	
	Corporates of which: SME	255	132	115		256	115	20	
	of which: SME Retail	293	238	160		221	170	109	
	of which: SME	202	189	124		140	127	76	
LUXEMBOURG	Secured by mortifiates on immovable property	83	59	37		93	79	46	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	18	7	9	12	21	10	13	12
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
ı	Collective investments undertakings (CIU)	1,303	629	1,158		1,424	702	1,091	
	Equity	122	78	475		112	69	357	
ı	Other exposures	459	459	427		474	474	438	
	Standardised Total				14				14

					Standardis	ed Approach			
			As of 31	63/2024			As of 30	106/2024	
		Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central sovernments or central banks Resional sovernments or local authorities	2 0	2 0	0		49	42	73	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions Corporalis	2,595	2,596	61		2,262	0 2,262	53	
	Corporates of which: SME Retail	2 4	2 2	2		1 9	1 3	1 2	
JAPAN	of which: SME Secured by mortifiates on immovable property	4	2 1	1 0		9	3 1	2 0	
	of which: SME Exosures in default Hems associated with particularly high risk	0	0	0	۰	0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakines (CIU) Equity	12 0	12 0	6 0		12 0	12 0	3	
	Other exposures Standardised Trial ²								

		(x) consists apparents and previous per county occuminary occuminary occumination operates an accusing sensor country apparents. Standardised Approach												
					Standardise	ed Approach								
			As of 31	03/2024			As of 30	/06/2024						
	(micEUR, N)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
	Central sovernments or central banks	165	254	207		120	120	180						
	Regional governments or local authorities	13	11	2		15	14	3						
	Public sector entities	113	113	56		140	139	69						
	Multilateral Development Banks		0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	197	291	95		732	476	226						
	Corporates	2,641	1,482	1,188		2,789	1,522	1,201						
	of which: SME	1,474	873	742		1,529	214	673						
	Retail	12,326	8,510	6,164		12,263	8,553	6,230						
SPAIN	of which: SME	1,591	1,313	767		1,509	1,258	758						
	Secured by mortalistics on immovable property	3,386	3,367	1,206		3,062	3,049	1,101						
	of which: SME	1.185	776	820	226	1.182	741	763						
	Exposures in default Items associated with particularly high risk	1,100	//6	0.20	330	1,182	741	763						
	Items associated with particularly high risk Covered bonds	° c		0										
	Claims on institutions and corporates with a ST credit assessment	, a	0			0		0						
	Collective investments undertakings (CIU)	64	59	62			44	54						
	Conscive investments undertaints (Citi)	131	131	327		117	117	292						
	Other exposures	387	387	316		384	384	309						
	Standardised Total ²				646									

		(a) total ration automatical and part	within per county or country and	to and superior or are an area	spoures out includes general cred	mintaquanena.			
					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(min EUR. %)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	7,357 385	9,188	546		7,583 391	9,399	661	
	Regional governments or local authorities Public sector entities	20	10			391	40	2	
	Multilateral Development Banks					, o			
	Informational Organisations			0		0		0	
	Institutions	2,135	987	454		1,832	679	287	
	Corporates	14,238	8,616	8,326		14,345	8,895	8,577	
	of which: SME	2,782	1,938	1,701		2,580	1,928	1,672	
	Retail	6,787 3,405	5,722 2,876	3,779		6,874 3,470	5,869	3,867	
POLAND	of which: SME	3,406 10,228	2,876	1,645 5.178		3,470	2,994	1,711	
	Secured by mortstasks on immovable property of which: SME	3,528	3,020	1,950		3.143	2,609	1,644	
	Disposures in default	620	261	285	290	636	287	315	279
	Hems associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	2	2	6		2	2	6	
	Equity	9	9	21		9	9	22	
	Other exposures	523	523	523		446	445	446	
	Standardised Total ²				500				46

Credit Risk - IRB Approach

RND Darihae

								IRB Ap	proach					
					As of	30/09/2023					As of	31/12/2023		
			Original 8		Exposure Value ¹	Risk exposure		Value adjustments and provisions	Original E		Exposure Value ³	Risk exposure		Value adjustments and provisions
		(min EUP. %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central ban	ics and central governments	456,723 141 435,744 4,532 66 34 455,370 132 454,763 4,600 32 37											
	Institutions		82,026 186 72,962 15,760 2 226 92,318 181 83,778 15,988 2 265											
	Corporates		775,756	11,286	589,280	263,814	5,228	7,101	746,724	11,251	557,633	242,239	6,317	6,773
		Corporates - Of Which: Specialised Lending	78,506	1,826	68,107	22,039	617	931	80,020	1,803	69,038	22,918	1,151	954
			46,546	1,904	37,273	19,334	786	1,190	50,091	2,104	40,423	22,479	995	1,180
	Retail		283,160	7,011	279,463	55,433	3,641	4,003	281,501	6,648	278,276	55,989	3,312	3,800
		Retail - Secured on real estate property	196,907	1,946	196,466	25,625	1,041	683	196,177	1,874	195,760	26,054	1,003	671
Consolidated data			11,165	263	10,713	2,853	142	98	11,106	257	10,675	2,880	140	93
Collabilidated data			185,742	1,683	185,752	22,772	900	585	185,070	1,616	185,085	23,174	862	578
		Retail - Qualifying Revolving	11,985	603	10,019	3,374	335	434	11,901	518	10,051	3,366	255	368
		Retail - Other Retail	74,289	4,462	72,979	26,434	2,265	2,886	73,424	4,256	72,464	26,569	2,054	2,761
		Retail - Other Retail - Of Which: SME	32,280	2,241	30,995	9,316	1,124	1,197	31,932	2,218	30,819	9,469	1,090	1,187
		Retail - Other Retail - Of Which: non-SME	42,009	2,221	41,984	17,117	1,141	1,689	41,492	2,038	41,644	17,100	964	1,574
	Equity		12,537		12,510	42,307	0		13,595	0	13,584	45,941	0	
		redit-obligation assets				209						272		
	IRB Total ²					382,054						364,739		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) like licetal does not recurse that Securioration position in the relative point of the August Securior (2) like licetal does not recurse that Securioration position process in the Research Securior (2) like the Securior (3) like the Secur

							IRB Ap	proach					
				As of	30/09/2023					As of	31/12/2023		
		Original E	xposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions							213,537 12,621	0	213,536 11.504	226 1.437	0	8 45
	Corporates	12,868 156,322	2,679	11,769	1,487	2.266	12 1.489	12,621 155.462	2.829	11,504	1,437 66.140	1.195	1.445
	Corporates - Of Which: Specialised Lending	11,947	159	9,924	2,961	124	43	13,095	168	10,599	3,252	46	65
	Corporates - Of Which: SME Retail	22,832 153,147	894 4,293	20,541 151,457	12,639 30.880	382 2.125	537 2.530	23,318 149,422	1,019	20,836 148,151	13,379 31,077	312 1.894	561 2.365
	Retail - Secured on real estate property	100,077	779	100,076	10,846	351	198	97,206	757	97,206	10,957	330	216
FRANCE	Retail - Secured on real estate property - Of Which: SME	3,458	68	3,457	1,117	31	25	3,417	65	3,417	1,129	28	22
TIMICE	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	96,619 11.894	711 597	96,619 9,948	9,730 3,363	321 332	174 429	93,788 11,817	692 512	93,789 9.962	9,829	301 252	193 363
	Retail - Other Retail	41,177	2,918	41,433	16,671	1,442 709	1,902	40,399 18,895	2,827 1,565	40,983	16,770	1,312 718	1,786
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	19,269 21,908	1,518 1,400	19,235 22,198	6,004 10,667	709	757 1,145	18,895 21,504	1,565	19,040 21,943	6,200 10,570	718 594	761 1,025
1	Equity	9,219		9,198	31,160	0	0	10,151	0	10,145	34,474	0	0
1	Other non credit-obligation assets IRb Total												
	IND IOSE	0											

							IRB Ap	proach							
					30/09/2023						31/12/2023				
		Original Exposure ¹		Original Exposure ²		Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	Original Exposure ¹		Riskexposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		
UNITED STATES	Control Labor and central governments Corporates Corporates Orthodo-Stancial Leading Corporates Orthodo-Stancial Ratial Secured on and centar property Orthodo-Stancial Ratial Secured on and centar property Orthodo-Stancia	43,296 8,913 196,637 6,514 513 267 63 0	0 2 511 217 0 9 2 0	43,296 7,577 100,914 4,990 381 266 63 0 62	82 1,473 32,358 1,549 78 100 15 0	0 0 347 153 0 2 1 0	0 2 450 103 0 2 0 0	39,599 15,134 121,293 7,180 518 501 274 0 274	0 1 909 188 38 9 2 0	39,599 13,804 86,828 5,473 455 504 274 0 274	82 1,964 31,111 1,740 210 121 27 0 27	0 2,085 58 50 2 1 0	0 3 449 100 1 2 0 0		
	Retail - Qualifying Recoking Retail - Other Retail - Other Retail - Other Retail - Off Which: SME Retail - Other Retail - Off Which: SME Equity Other ren credit - bidgaton assets	5 200 110 90 308	0 7 6 1	5 198 110 88 308	1 84 47 37 1,107	0 1 0 1	0 1 1 1	6 222 118 103 322	0 7 6 1	8 223 118 105 322	1 93 49 44 1,155	0 1 1 1 0	0 2 1 1		

							IRB Ap	proach					
				As o	30/09/2023					As o	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min BUR. %)		Of which:	Value ¹		Of which:	and provisions		Of which:	Value ¹		Ofwhich	and provisions
	Central banks and central governments	40.712	defaulted	40.703	56	defaulted		30.869	defaulted	30.861	54	defaulted	0
	Institutions Corporates	10,443 70,368	4 1.576	9,409	859 19.932	2 815	5 905	9,141 70,766	4 1.438	8,318 51,637	645 21.006	2 718	5 909
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,186 7,791	15 204	2,520 6,409	982 1,837	32 113	9 105	3,725 7,680	15 166	2,930 6,862	1,136 1,963	14 119	13 91
	Retail - Retail - Secured on real estate property	82,372 63.136	876 403	80,540 62,686	12,210 7,784	541 255	381	82,558 63,424	895	80,714 62,996	12,305 7.864	563 258	382 98
BELGIUM	Rutail - Secured on real estate property - Of Which: SME Rutail - Secured on real estate property - Of Which: non-SME	6,875 56.261	101 301	6,425 56,262	1,361	67	30 71	6,894 56,530	108	6,465 56.531	1,392	71	31 68
	Retail - Qualifying Revolving	5 19.231	1 473	4 17.849	1 4.425	0 285	0 280	5 19.128	1 488	5 17.712	2 4 440	0 305	0 283
	Retail - Other Retail - Of Which: SME	6,350 12,882	152 321	5,341 12,508	1,131 3,294	86 200	88 192	6,445 12,683	148 340	5,395 12,317	1,142 3,297	85 220	87 196
	Retail - Other Retail - Of Which: non-SME Equity	12,882 915	321 0	12,508 909	3,294 2,948	0	192 0	12,683 851	0	12,317 844	3,297 2,658	0	196
	Other non credit-obligation assets												
	IRB Total												

			1					IRB Ap	proach					
					As of	30/09/2023					Aso	31/12/2023		
			Original E	isposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
		Central banks and central governments	21.661	0	21,281	120	0	2	22.315	0	22.076	128	0	2
		Institutions	3.334	22	2.191	533	0	103	3,404	99	2.332	611	0	103
		Corporates	60,206	1,374	43,613	21,944	559	784	61,782	1,286	44,158	22,676	566	752
		Corporates - Of Which: Specialised Lending	4,141	54	3,869	1,924	10	27	4,090	13	3,857	2,049	10	27
		Corporates - Of Which: SME	5,323	521	4,801	2,761	242	292	5,186	458	4,705	2,847	214	276
		Retail	36,425	1,654	36,476	9,968	869	1,009	36,144	1,462	36,184	9,841	746	968
		Retail - Secured on real estate property	25,794	695	25,796	5,746	376	359	25,831	636	25,833	5,759	354	331
	ITALY	Retail - Secured on real estate property - Of Which: SME	545	87	545	309	40	42	513	78	513	291	36	38
	IIALI	Retail - Secured on real estate property - Of Which: non-SME	25,249	607	25,250	5,437	337	317	25,318	558	25,320	5,468	318	293
		Retail - Qualifying Revolving	3	0	3	0	0	0	3	0	3	1	0	
		Retail - Other Retail	10,629	959	10,677	4,222	493	649	10,310	825	10,348	4,081	392	637
		Retail - Other Retail - Of Which: SME	5,291	534	5,335	1,748	323	340	5,057	466	5,092	1,643	281	327
		Retail - Other Retail - Of Which: non-SME	5,337	425	5,342	2,474	170	309	5,253	359	5,257	2,438	111	309
1		Equity	319		319	1,164	0	0	328	0	328	1,200	0	
1		Other non credit-obligation assets												
		IRB Total												

Credit Risk - IRB Approach

BNP Paribas

							IRB Ap	proach					
				As o	30/09/2023						131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporities	9,401 4,370 69,783	0 1 367	9,401 4,200 55,518	17 1,433 16.352	0 0 42	0 4 264	5,469 12,783 56,233	0 1 954	5,469 12,555 42,308	14 1,771 13.562	0	0 7 238
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	7,086 915	136	5,814 547	2,253 231	0	62	6,791 1,265	138 23	5,527 810	2,124 427	0	71 2
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	383 35	2	393 35	229 7	1	0	567 162	1	582 162	277 18	1	0 0
UNITED KINGDOM	Retail - Questifying Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	35	2 0	35	7	1 0	0	161 7	1	161	17	1 0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	342 92	5	352 92	222 41	1 0	1 0	399 122	5	412 122	258 55	0	1 0
	Runai - Other Runai - Of Which: non-SME Equity Other non-credit-obligation assets	250 67	0 0	260 67	181 249	1 0	0 0	277 74	0 0	290 74	203 275	0	0 0
	IRB Total												

(i) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g.	substitution effect

							IRB Ap	proach					
				As of	30/09/2023					As of	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	12,200 3,148	0	12,400 2,909	34 580	0	1 0	12,603 2,954	0	12,803 2,678	36 555	0	1 1
	Corporates - Of Which: Specialised Lending	36,740 2,125	296 0	24,370 1,621	8,619 831	176 0	185 4	35,460 2,073	303 0	23,105 1,615	8,185 819	71 0	173 3
	Corporates - Of Which: SME Retail	2,075 290	7 7	763 293	222 92	9	3 3	2,497 373	29 7	1,125 375	467 102	24 2	3 3
GERMANY	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	131 3	3 0	130 2	0	1 0	1 0	202 3	2 0	202 2	27 0	1 0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	128 3	3 0	128 3	22 1	1 0	1 0	200 4	2 0	200 4	27 1	1 0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	156 116	5 3	159 116	70 54	1 0	2 0	167 123	5 3	170 123	74 57	1 0	0 0
	Retail - Other Retail - Of Which: non-SME Equity	39 27	2 0	43 27	15 59	1 0	1 0	44 16	2 0	47 16	17 39	1 0	1 0
	Other non credit-obligation assets IRB Total												

(i) Ordinal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.e. substitution effect

								IRB Ap	proach					
					As o	30/09/2023					As of	31/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ³	Riskexposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central bar Institutions	nks and central governments	18,850 1,624	0	18,848 1,609	18 362	0	0	19,158 1,644	0	19,155 1,664	19 381	0	0
	Corporates		35.605	420	30.371	15.867	252	183	36.721	410	31.019	16.361	254	198
	Corporates	Corporates - Of Which: Specialised Lending	5,986	92	5.383	3.001	150	27	5,929	140	5,395	3.125	178	32
		Corporates - Of Which: SME	1,358	44	1.076	668	40	24	1.424	41	1.145	863	45	24
	Retail		9,120	109	8,894	1,562	79	56	9,100	117	8,924	1,648	83	58
		Retail - Secured on real estate property	7,293	49	7,300	1,123	48	20	7,310	54	7,320	1,198	52	21
LUXEMBOURG		Retail - Secured on real estate property - Of Which: SME	279	6	279	64	5	2	273	6	272	66	5	1
LUXEMBOUNG			7,013	43	7,021	1,059	43	19	7,037	48	7,048	1,132	47	19
		Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	2	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	1,826 549	60	1,593 269	439 69	31	35	1,788 500	63 12	1,603	449 65	31	37
l			1.277	11 48	1,324	369	27	28	1.288	12 51	1342	384	28	29
l	Equity	Retail - Other Retail - Of Which: non-SME	649	48	1,324 649	2.356	27	28	1,288 670	51	1,342	384 2.434	28	29
		credit-obligation assets	640		649	2,356			6,0		670	2,434		
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2023					As of	31/12/2023		
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original E	opesure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
			Of which:	Value		Of which:	and provisions		Of which:	Value		Ofwhich:	and provisions
	(min EUR, %)		defaulted			defaulted			defaulted			defaulted	
	Central banks and central governments	39,710		39,710	135	0	0	25,679	0	25,679	114	0	٥
	Institutions	3,749	0	3,533	505	0	0	3,203	0	3,007	430	0	0
	Corporates	8,136	83	6,710	1,110	64	16	8,827	30	7,298	1,159	30	3
	Corporates - Of Which: Specialised Lending	2,364	64	2,337	184	0	14	2,645	12	2,561	211	0	1
	Corporates - Of Which: SME	5		5	0	0	0	32	18	32	35	30	
	Retail	9	0	9	2	0	0	20	0	20	3	0	0
	Retail - Secured on real estate property	3		3	0	0	0	14	0	14	1	0	
JAPAN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
JAI AIN	Retail - Secured on real estate property - Of Which: non-SME	3		3	0	0	0	14	0	14	1	0	
	Retail - Qualifying Revolving	1		1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	5		5	1	0	0	6	0	6	2	0	0
	Retail - Other Retail - Of Which: SME	3		3	1	0	0	4	0	4	2	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	0	0	0	2	0	2	0	0	0
	Equity	4		4	16	0	0	4	0	4	16	0	0

⁽⁴⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).	

							IRB Ap	proach					
					30/09/2023								
		Original 8	isposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Vatue		Of which: defaulted	and provisions
	entral banks and central governments	11,549	0	11,549	79	0	0	10,581	0	10,581	80	0	0
	stitutions	1,826	0	1,263	304	0	0	1,310	0	824	204	0	0
Co	orporates	14,125	133	9,359	4,666	45	52	14,562	61	9,762	4,879	26	37
	Corporates - Of Which: Specialised Lending	2,410	60	2,255	1,019	0	20	2,601	0	2,394	1,217	0	8
		123	1	119	56	0	1	239	10	238	165	26	3
Re	tall	100	10	95	34	2	4	147	11	146	39	2	2
	Retail - Secured on real estate property	16	1	16	3	1	0	63	1	63	7	1	0
SPAIN		0	0	0	0	0	0	0	0	0	0	0	0
JI AIN		16	1	16	3	1	0	63	1	63	7	1	0
	Retail - Qualifying Revolving	2	0	2	1	0	0	3	0	3	1	0	0
	Retail - Other Retail	81	8	77	31	1	4	81	9	80	31	1	1
	Retail - Other Retail - Of Which: SME	60	6	57	24	0	3	59	7	59 21	25	0	
1	Retail - Other Retail - Of Which: non-SME	21	2	20	6	1	1 1	22	2	21	7	1	1
	puty ther non-credit-obligation assets	- 5		- 5	19		0	- 5		- 5	19	0	
IR	IRB Total												

							IRB Ap	proach					
				As or	30/09/2023					As o	f 31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
	Central banks and central governments	276		276	1	0	0	298	0	298	1	0	
	Institutions	239	0	234	49	0	0	185	0	181	40	0	0
	Corporates	2,276	18	2,142	649		13	2,494	8	2,354	705	14	3
	Corporates - Of Which: Specialised Lending	100		55	1	0	0	100	0	58	1	0	0
	Corporates - Of Which: SME Retail	31		31	0 15	0	0	78 37	4	78 97	66 15	13	0
		31		31	15	0	0	37	1	37	15	0	
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	2		2	1	0	0	9	0	9	1	0	0
POLAND	Retail - Secured on real estate property - Of Which: non-SME				u .	0							
		2		2	1	0	0	9	0	9	1	0	
	Retail - Qualifying Revolving Betail - Other Betail	28		28	14	0	0	28	0	28	13	0	0
	Retail - Other Retail - OTher Retail - Of Which: SME	27		20	13	0		26		26	13		
	Retail - Other Retail - Of Which: non-SME	27		27	13		0	20		20	13	0	
	Resalt - Other Resalt - Of Which: non-SME Equity	34		34	124			38		38	139		
	Other non credit-obligation assets	34		34	227		,	30		30			
	IRB Total	_											
	IND IDEAL	(1) Charlest manua											

UNITED STATES

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

								IRB Ap	proach					
												30/06/2024		
			Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	imposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VALUE		Of which: defaulted	and provisions
		ss and central governments	390,411	127	389,634	4,823	13	36	378,988	132	378,671	3,903	21	33
	Institutions		102,792	175	93,673	18,644	7	212	105,897	175	95,570	19,085	7	211
	Corporates		761,872	11,751	570,358	269,369	6,671	6,931	782,287	11,756	588,287	280,515	5,877	6,866
		Corporates - Of Which: Specialised Lending	83,356	2,055	71,279	32,370	1,384	1,014	77,381	1,630	67,654	31,371	1,003	923
			48,786	2,012	39,288	21,573	992	1,171	44,438	2,470	38,165	21,787	1,163	1,357
	Retail	Retail - Secured on real estate property	280,833 195,542	6,459 1,870	277,307 195,127	56,018 25,718	3,455 1,033	3,435	280,863 195,655	6,477 1,824	277,444 195,228	56,628 26,196	3,815 1,330	5,467
		Retail - Secured on real estate property - Of Which: SME	11.132	255	10.703	23,710	163	697	11.083	254	195,226	2893	1,330	000
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	184.410	1.615	184.424	22.803	870	604	184.571	1,570	184.583	23.303	1.166	903 593
		Retail - Qualifying Revolving	11.897	532	9,946	3,329	290	374	11.839	535	9.867	3,286	286	373
		Botail - Other Botail	73,394	4.058	72.233	26.971	2.132	2.365	73,370	4.118	72.348	27.147	2.199	2.408
		Retail - Other Retail - Of Which: SME	31,699	2,166	30.481	9.635	1.115	1.119	31,484	2,179	30.188	9.701	1.191	1.117
		Retail - Other Retail - Of Which: non-SME	41.695	1.892	41.752	17.336	1.016	1.246	41,886	1,940	42.160	17.446	1.008	1.291
	Equity		14.201	0	14.185	48.543	0		13.719	0	13.701	46,698		
	Other non co	edit-obligation assets				228						491		
	IRB Total ²					397,625						407,321		

							IRBAp	proach					
				As o	31/03/2024					As o	30/06/2024		
		Original	Exposure ¹	Exposure Value ⁵	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	101,958 14,297	0	101,957 13,289	1,105 1,917	0	7	95,479 15,710	0	95,479 14,209	184 1.992	0	6
	Institutions Corporates	14,297	3.116	13,289	1,917 84.744	1.839	1.476	15,710	3,527	14,209	1,992 82,255	1.609	1.815
	Corporates - Of Which: Specialised Lending	13,853	253	10.952	9.916	170	79	12.910	211	10.753	4.224	137	121
	Corporates - Of Which: SME	22,300	1,090	19,958	12,932	427	595	21,372	1,491	19,283	13,172	615	788
	Retail	148,785		147,305	31,113	2,130	2,241	148,369	4,335	146,973	31,201	2,046	2,286
	Retail - Secured on real estate property	96,547	785	96,548	10,770	362	230	96,513	787	96,513	10,950	339	227
FRANCE	Retail - Secured on real estate property - Of Which: SME	3,358	67	3,359	1,109	31	20	3,324	65	3,324	1,100	28	20
THANGE	Retail - Secured on real estate property - Of Which: non-SME	93,188	718 526	93,189 9.862	9,660	330 287	210 320	93,189	722 529	93,189 9.784	9,849	311	206
	Retail - Qualifying Revolving Beteil - Other Beteil	11,818 40,424	2,930	9,862	3,314 17,029	1.482	1.641	11,760 40,096	3,019	9,784	3,271 16,980	283 1.424	1.690
	Retail - Other Retail Retail - Other Retail - Of Which SMF	18,737	2,930	40,895	17,029 6.417	1,482	1,641 798	40,096 18.538	1,708	40,675 18 509	16,980 6.351	1,424	1,690
	Rutail - Other Rutail - Of Whirth non-SMF	21,688	1,000	22.018	10.612	662	843	21,558	1,700	22 076	10.629	651	876
	Equity	11.045	0	11.038	37,724	0	0	10.476	0	10,466	35.586	0	0
	Other non credit-obligation assets	117.55						23,772		10,111			
	IRB Total												

17,335 129,04 7,427 899 509 277 0 277 5 227 118 109 361

								IRB Ap	proach					
					As o	31/03/2024					Aso	30/06/2024		
			Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central bani	ks and central governments	40,155	0	40,154	52	0	0	31,154	0	31,154	45	0	0
	Institutions		9,310	4	8,525	1,246	0	5	10,315	4	9,558	1,441	0	5
	Corporates		71,157	1,539	52,000	21,983	818	928	71,504	1,564	52,228	21,498	783	873
			3,876	15	3,024	1,278	16	15	3,485	54	2,869	1,269	72	10
			7,741	160	6,934	2,070	86	90	8,046	155	7,212	2,247	83	85
	Retail		82,950	903	81,076	12,371	562	407	83,421	916	81,511	12,418	584	411
		Retail - Secured on real estate property	63,515	400	63,090	7,802	276	98	63,702	403	63,267	7,755	279	98
BELGIUM			6,996	108	6,570	1,449	93	34	7,020	110	6,584	1,454	95	33
DEEDIGIT			56,519	292	56,520	6,354	183	64	56,682	294	56,683	6,301	184	65
		Retail - Qualifying Revolving	5	0	5	1	0		5		5	1		0
		Retail - Other Retail	19,430	503	17,982	4,567	286	309	19,715	512	18,239	4,662	305	313
		Retail - Other Retail - Of Which: SME	6,575	148 355	5,479	1,129	65	94	6,614	158	5,477	1,139	79	98
		Retail - Other Retail - Of Which: non-SME	12,855	355	12,503	3,438	221	215	13,101	354	12,762	3,523	226	217
	Equity	redit-obligation assets	1,002	0	995	3,193	0		1,107	0	1,102	3,580		
		redit-colligation assets												
	IRS Total													
			(1) Original evenes	ure unike Ermosi	ire value is renorte	d before taking into accoun	or any effect this to	credit conversion f	actors or credit risk	mitigation technic	nues le e substitue	on effects)		

104 749 27 234 699 344 37 308 0 354 212 1,195 13 389 1,117 615 74 541 0 502 309 22,886 2,150 2,630 9,653 5,672 281 5,390 1 3,981 1,546 2,434 1,245 1,221 13 394 1,028 558 70 488 0 470 276 568 10 233 622 336 35 301 0 286 192

Credit Risk - IRB Approach

RND Daribas

								IRB Ap	proach					
					As of	31/03/2024						30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	7.00		Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		iks and central governments	10,160	0	10,160	17	0	0	9,305	0	9,305	17	0	0
	Institutions		14,812 58,448	1 360	14,415 45,020	2,332 15.876	206	236	15,962 62,504	1 322	15,482 49,018	2,196 18.522	172	4 234
	Corporates	Corporates - Of Which: Specialised Lending	7.108	140	5,602	2.848	90	76	6.023	136	49,018	3.085	84	74
		Corporates - Of Which: SME	1.132	3	742	474	3	1	1.035	3	703	440	4	1
	Retail		571	7	595	308	2	2	587	6	621	300	4	2
		Retail - Secured on real estate property	163	1	163	19	0		176	1	176	21	1	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-SME	163	1	163	19	0	0	175	1	175	21	1	0
		Retail - Qualifying Revolving	6	0	7	1	0	0	6	0	7	1	0	0
		Retail - Other Retail	402	5	425	288	1	1	405	4	438	278	3	1
		Retail - Other Retail - Of Which: SME	131	3	130	57	0	0	134	2	134	59	2	0
		Retail - Other Retail - Of Which: non-SME	271	2	294	231	1	1	270	2	304	219	1	1
	Equity		75	0	75	278	0		76		76	280		0
		redit-obligation assets												
	IRS Total													

							IRB Ap	proach					
				As o	31/03/2024					As of	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ²	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, 9q)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIDE		Of which: defaulted	and provisions
	Central banks and central governments	15,332	0	15,332	17	0	1	11,853	0	11,853	18	0	1
	Institutions	3,427	0	3,127	631	0	0	3,602	0	3,283	696	0	0
	Corporates Corporates - Of Which: Specialised Lending	37,106 3.696	237	23,727 2,470	9,068 1,402	129	158	39,480 2,742	259	25,461 2,106	9,937 1,106	215	146
	Corporates - Of Which: Specialised Landing Corporates - Of Which: SME	2,424	0	1,059	1,402	10	3	2,742	10	2,106	1,106 275	12	2
	Retail	369		372	98	10	3	372	10	375	102	12	3
	Retail - Secured on real estate property	200		200	25	- 1	1	197	2	197	26	2	1
	Retail - Secured on real estate property - Of Which: SME	2		200	0			2		2	0		
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	198	1	199	24	1	1	196	2	195	26	2	1
	Retail - Qualifying Revolving	3	0	3	1	0		3	0	3	1		0
	Retail - Other Retail	166	4	168	73	1	1	172	4	174	75	3	1
	Retail - Other Retail - Of Which: SME	122	2	122	56	0	i i	127	2	127	58	2	0
	Retail - Other Retail - Of Which: non-SME	43	2	46	17	1	1	45	2	48	18	1	1
	Equity	22	0	22	58	0	0	15	0	15	44	0	0
	Other non credit-obligation assets												

								IRB Ap	proach					
					As of	31/03/2024					As of	30/06/2024		
			Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Vidue*		Of which: defaulted	and provisions
	Central banks and central governments institutions				16,569 1,953	16	0	0	13,927 2,434	0	13,927 2,373	12 502	0	0
	Corporates				30.816	16.332	811	202	35.419	852	2,373	16.331	753	201
	Corporates Corporates - Of Which: Specialised Lending			304	5.429	3.464	507	39	6.370	297	5.746	3.911	436	36
		Corporates - Of Which: SME	1,539	103	1,211	839	209	24	1,534	106	1,215	831	203	21
	Retail		9,180	118	8,979	1,698	83	63	9,155	122	8,994	1,707	87	60
		Retail - Secured on real estate property	7,317	52	7,326	1,200	50	20	7,327	54	7,335	1,215	52	20
LUXEMBOURG			273	5	271	74	4	2	265	9	263	75	8	2
EUXEI-IDUUTIU			7,044	46	7,055	1,126	47	18	7,062	45	7,072	1,140	43	18
		Retail - Qualifying Revolving Retail - Other Retail	1.862	66	1.651	498	33	43	1.827	68	1.657	492	35	0
		Retail - Other Retail Retail - Other Retail - Of Which: SMF	1,862 533	12	1,651	498 88	33	43 11	1,827	12	1,857	492 74	35	41
		Retail - Other Retail - Of Which: non-SME	1.329	54	1,378	410	29	32	1,353	56	1.403	418	31	32
	Equity	Mana Const Mana Col Wilds But - 242	707	0	707	2.569	0	0	723	0	723	2.623	0	0
		redit-obligation assets	101		1.01				122		122	5,550	_	
	IRS Total													

							IRBAp	proach					
				As of	31/03/2024					As of	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Vatue*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	33,660	0	33,660	115	0	0	36,378	0	36,378	126	0	0
	Institutions	3,887	0	3,661	559	0	0	2,932	0	2,681	504	0	0
	Corporates	7,829	12	6,607	1,035	8	8	8,379	11	7,038	1,650	7	10
	Corporates - Of Which: Specialised Lending	2,534	12	2,476	217	8	1	2,606	11	2,591	905	7	1
	Corporates - Of Which: SME	27	0	27	12	0		24	0	24	10	0	0
	Retail	22	1	21	3	0	0	23	1	23	3	0	0
	Retail - Secured on real estate property	15	1	15	1	0	0	16	1	16	1	0	0
JAPAN	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
ani nis	Retail - Secured on real estate property - Of Which: non-SME	15	1	15	1	0		16	1	16	1	0	0
	Retail - Qualifying Revolving	1	0	1	0	0		1	0	1	0	0	0
	Retail - Other Retail	6	0	6	2	0	0	6	0	6	2	0	0
	Retail - Other Retail - Of Which: SME	4	0	4	2	0		4	0	4	2	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	0	0	0	2	0	2	0	0	0
l	Equity	4	0	4	16	0	0	4	0	- 4	15	0	0
	Other non credit-obligation assets												
1	IRB Total												

							IRB Ap	proach					
				As of	31/03/2024					Aso	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	10,586	0	10,586	69	0	0	11,140	0	11,140	72	0	0
	Institutions	2,346	97	1,576	467	68	0	1,374	0	846	205 4.767	0	0
	Corporates	13,916	97	9,339	4,509	68	35	14,261	79	9,349		66	24
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,779 207	0	2,528	1,362 130	0	8	2,587 187	2	2,367 185	1,552 115		4
	Corporation - Or WHICH: SMC	146	10	145	39		2	168	2	168	50		2
	Retail - Secured on real estate property	60	10	60	39	1	2 0	67		67	30	,	2
	Retail - Secured on real estate property - Of Which: SME	0.0	0	0		0		0,	0	0,	0		0
SPAIN	Retail - Secured on real estate property - Of Which: non-SME	60	1	60	6	1		67	1	67	7	1	0
	Retail - Qualifying Revolving	3	0	3	1	0		3	0	3	1	ė.	0
	Retail - Other Retail	83	8	82	32	1	1	98	6	98	42	4	1
	Retail - Other Retail - Of Which: SME	61	6	60	25	0	0	68	4	68	30	3	0
	Retail - Other Retail - Of Which: non-SME	22	2	21	7	1	1	31	2	30	12	1	1
	Equity	6	0	6	24	0	0	5	0	5	20	0	0
	Other non credit-obligation assets												
	IRB Total	_											
		(1) Original expor	ure, untike Exposu	re value, is reported	before taking into accoun	t any effect due to	credit conversion fa	actors or credit risk	k mitigation technic	ques (e.g. substitut	on effects).	•	

							IRB Ap	proach					
											f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ³		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	322	0	322	1	0	0	330	0	330	2	0	0
	Institutions	169	0	164 2.299	34	0		192	0	187	41 670	0	0 3
	Corporates Corporates - Of Which: Specialised Lending	2,441 77	4	2,299	683	1	4	2,371	3	2,252	670		3
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	83	0	42 83	57			85	0	85	55		0
	Retail	37	1	92	14	0		37	1	37	14		0
	Retail - Secured on real estate property	0.		0,	1	0					1		0
	Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		n		0
POLAND	Retail - Secured on real estate property - Of Which: non-SME		0	9	1	0			0		1		0
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail	28	1	28	13	0		29	1	29	13	1	0
	Retail - Other Retail - Of Which: SME	26	0	26	13	0		27	0	27	12	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	1	0	0	2	0	2	1	0	0
	Equity	40	0	40	149	0	0	34	0	34	125	0	0
	Other non credit-obligation assets												
	IRB Total												



General governments exposures by country of the counterparty

							BNP Paribas							_
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	h negative fair value			
						<u> </u>								Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
nestadatriatanty	Country / Hegion	financial assets	of short positions)									Nominal	Provisions	
				of which: Financial assets held	of which: Financial assets	of which: Financial assets at fair	of which: Financial assets at							
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[
[3M - 1Y [3	4 16	34		0	0	99	9 865	1	16	0		
[1Y - 2Y [[2Y - 3Y [Austria	34	8 18	13		0	21	30	740	0 43	1,222	0		
[3Y - 5Y [[5Y - 10Y [123	7 60 4 287	112 239		300	15	4-	1,473	0 16	0 300	0		
[10Y - more Total		39i 1,24:	6 183 3 575	258 716		76	51	6:	245	36 96	327 1,864	0		7
[0 - 3M [[3M - 1Y [81 94	5 0 9 327 2 223	17 67		0	68 882	6	251	0 159	5 2,119	0		
[1Y - 2Y [[2Y - 3Y [Belgium	852 615	5 0	6 134 149		14	832 410		7 334 9 528	0 24	11 151	965 58		
[3Y - 5Y [[5Y - 10Y [-	1,53 4,30	9 964 7 3,950	149 446 1,488		137	3.173	18	44 7 4,158	61 10 218	412 289	0		
[10Y - more Total [0 - 3M [11,67; 20,019	2 11,899 9 17,363 0 0	2,308 0		1,958 2,867	8,226 14,844	533	2,029 7,362	473 0	6,156 9,144 0	1,023		422
[3M-1Y[[1Y-2Y[0 0	0		0 0	0		0 0	0	0	0		
1 27 - 37 f 137 - 57 f	Bulgaria		0 0	0		0	0		0	0	0	0		
[5Y - 10Y [[10Y - more Total		12	3 0	13 13		0	0		0	0	0	0		
[0-3M[[3M-1Y[0 0 3	0		0	0		0 0	0	0	0		
[1Y - 2Y [[2Y - 3Y [Cyprus		0 0	0		0	0		0	0	0	0		
[3Y - 5Y [[5Y - 10Y [- Oppius	12	0 0 7	0 13		0	0		0 0	0	0	0		
[10Y - more Total		11	0 0	0 16		0 0	0		0 0	0	0	0		0
[0-3M[[3M-1Y[[1Y-2Y]		1:	3 1	13		0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [Czech Republic	21	8 11 6 10	9 26		19	0		0	0	0	0		
[5Y - 10Y [[10Y - more		21	0 2	20		0	0		0 0	0	0	0		
Total [0-3M[12	7 47	88		39	0	118	3 180	0	0	0		0
[3M-1Y] [1Y-2Y]		19 55	5 4 2 39	15 18		0	34		185	0	0	0		
[2Y-3Y] [3Y-5Y] [5Y-10Y]	Denmark	1: 56 224	2 1 6 44 6 218	3		0	12 54		0 0 1,583	8 8	188 462 59	0		
f10Y - more Total	-	71	9 66	25 111		0 21	53	54	1,091	6	13 722	0		57
[0-3M[3M-1Y			0 0	0		0	0		0 0	0	0	0		
[1Y - 2Y [[2Y - 3Y [Estonia		0 0	0		0	0		0 0	0	0	0		
[3Y - 5Y] [5Y - 10Y]	Laving		0 7	7		0	0		0	0	0	0		
[10Y - more Total	1	:	7 7	7		0	0		0	0	0	0		0



General governments exposures by country of the counterparty

							BNP Paribas							
				_			As of 31/12/2023			_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
	Process and A											Off-balance sh		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Finland	11 77 7 138 55.5 211 55.5	3 0	15 51 7 199 53 53 53		0 24 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 160 0	1 0 123 0 0 0 171 901	0 0 6,608 3,872	15 7 189 222 0 48	0 191	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	2,055 1,060 20,099 31,122 5,277 6,344	8 2,301 2 1,188 7 22,478 1 1,008 3 3,493 7 5,902 7	1,369 46 60 33 215 933		0 0 0 145 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	689 1,016 19,891 868 2,622	74 199 192 168 1.010	6,577 2,463 1,507 1,240 6,409 9,208 8,800	1,540 26 485 75	22,108 3,082 8,829 7,139 22 278 11 14,1473	28 1 853 0 4 0 0		179
10 - 3M 13M - 1Y	Germany	2.4374 1.244 1.0262 0.98 1.721 2.8383 8.44	7 2,496 5 1,275 6 1,613 6 613 5 0 1,541	2,405 60 134 15 190 266 196	2: 2: 2: 2: 2: 2: 2:	0 0 74 9 74 9 111 6 65 9 481 9 1,504	3 1,082 1,351 489 1,026 1,031	10 2 35 47	634 459 2,309 2,400 5,075 146 4,662	611 28 66 76 178 225 92	2,875 2,858 1,454 1,811 5,126 9,122 1,433	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		20
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	177 0 0 0 0 0 0	327 0 0 0 0 0 0	000000000000000000000000000000000000000		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece	33 211 12 9 9 55 3	2 270 1 157 2 0 0 44 77 4 0 12 4 0 561	332 211 2 124 90 53 34 847		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 5 0 53 142 33 232	0 0 748 0 935 1,871 935	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary	2 23 238 33 31 11 63337	5 5 24 9 239 8 255 1 22 1 1 2 1 4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	5 7 70 17 2 17		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 16 168 271 29 19 0 503 503	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		92
[0·3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland	294 266 267 300 41,744 475 3,079	4 1,120 9 157	294 0 261 0 3 981		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 299 763 0 1,062	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	1 1 1 1 1 1	20 20 20 20 20 20 20 20	0 30 0 0 0		11
[0·3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Italy	6.34 1.339 2.200 1.940 1.900 7.070 3.330 19.073	8 560 5 1,224 6 2,479 7 1,620 4 1,670 5 6,205 3	564 311 471 711 673 1,554		0 0 0 0 1020 1,750 603 603 2,745	74 1,085 2,355 1,034 940 3,770 1,540	39 0 0 0 233 100 2,067	5 0 5 51 12,719 3,445 18,353	0 3 0 0 0 0 42 45	2 830 0 0 0 0 45	12 1,980 8 1,248 709 5 0 0 3,962		169



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			-
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative tinancial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] 13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 10Y-more Total	Latvia	33	5 5 5 5 5 5 5 5 5 5 4 3 3 1			4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Uthuania	11 (2	0 0 17 0 0 0 1 19	6		0 0 0	0 0 19 0 0 21		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
10 - 3M 13M - 1Y 17 - 2Y 27 - 3Y 37 - 5Y 57 - 10Y 10Y - more	Luxembourg	9 9 10 5 6 4 24 11	0 0 56 56 56 56 56 56 56 56 56 56 56 56 56	6		0 15 11 0 16 122 41	52 43 126 73		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 282 0 1 0 0		3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malita	300				200						202		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Netherlands	4 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31 () () () () () () () () () ()		0	13 0 0 0 0 0 76 0 88		0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7
[0 - 3M] [3M - 1Y] [11 - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Poland		564 5 2,106 6 1,948 7 238	6 2 5 6 6 7 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		0 118 369 50 556 488 0	659 529 1,507 1,472 237	12	35 0 0 0 0 215 0	0 449 0 0 0 0 0	0 8,685 0 0 0 0	4 5 1 20 0 0 0		124
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Portugal	127 127 128 129 129 129 129 129 149 149 149	0 0 2 536 9 266 9 385 1,324 4 1,226	11 22 6 5 73 166 400		0 0	117 99 582 350 384 1,075 749		1 67 0 0 0	45 45 45 45 45 45 45 312	862 862 862 862 862 862 862	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		895
[0-3M] [3M-1Y [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10Y [10Y-more Total	Romania	11 12 6 11 13 44	0 0 7 4 2 7 7 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	(11 3 6 6 11 5		0	0 0 1 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Stovakia	5 6 5 5 9 9 5 2 2 2 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 52 52	0 0 0 57 93 0 150	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y [10Y - more	Slovenia	5 6 22 550 21	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 323 2214 537		0 0 0 0 0 66 0	0 0 0 24 203 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 185	365 0 0 0 0 0 3,248 3,613	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Spain	31 553 636 256 1.586 5.000 4.313	39 7 735 7 796 313 5 1,986 2 1,438 3 5,388	24 130 120 149 311 1,074 1,321		0 0 31 0 26 129 114	7 455 488 100 1,248 3,798 2,878 8,976		0 0 0 132 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 0 0 3 0	47 0 0 102 0 0	0 0 4 0 0		70
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Sweden	118	0 0 0 0 0 0 6 6 67	0 6 0 0 0 93 0		0 0 0 0 0 8 8	0 0 0 0 17	((((22)	0 0 0 0 0 0 0 0 0 0 3 3 348 0	0 74 0 2 0 0	0 1,449 0 19 0 0	0	(((((
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	244 500 288 45, 941 1,666 6,088	3 0 35 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	39 220 143 270 79 261 391 1,009		0 45 0 295 413 218 917	26 318 11 94 269 1,058	3	77 49 2 35 0 0 3 3 3 1 376	1 1 0 0 0	1,400 17 9 0 0 0	0 0 103 0 0	0 0 0	
Total [0 - 3M[[3M - 1Y[11Y - 2Y 12Y - 3Y [3Y - 5Y[[5Y - 10Y [10Y - more Total	Iceland	6,061	3,685	2,373		1,887	1,005	3.	474	1	26	103		34
Total Tota	Liechtenstein													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - mone Total	Norway	3	0 0 0 0 0 2 1 48 48	0 0 0 0 3 3 54		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			
						<u> </u>								Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
Kesidual Maturity	Country / Region	financial assets	of short positions)											
				of which: Financial assets held		of which: Financial assets at fair	of which: Financial assets at					Nominal	Provisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					prontor to 33	comprenentative meanic								
[0-3M[3M-1Y		7 53	6 0 3 543	57 0	1	7 7 358	158	1 0	0	0 13	0 241			
[1Y - 2Y [[2Y - 3Y [Australia	51 40	6 516 1 340 7 1,038	12 1	1	7 197 7 0	290 383	0	91	15 0	310	0		
[3Y - 5Y [[5Y - 10Y [Autom	85 10	7 1,038 3 0	0	1	7 476 7 86	363	0	0	0	0	0		
[10Y - more Total		2,50 1,21	0 0 6 2,437 5 1,181	3 73 1,215	11	7 0 9 1,118	1,196) ;	91 3.259	0 28	551 848			0
[0-3M] [3M-1Y] [1Y-2Y]		1 14	1 108	1,215 19 236		0 834 0 357	288	5 (22!	392	146				
[2Y - 3Y [[2Y - 5Y [Canada	1,22 30 1,12	7 273 1 1,088 0 1,556	6 253		0 151	150	10	509	18	983 2,397	13		
[5Y - 10Y [10Y - more		1,59	1 47	71		0 220 0 558 0	1	1,652	13,810	188	3,408	13		
Total F0 - 3MF		6,67	8 6,441 0 10	1,880		0 2,121	2,677	2,194	30,352	539 1	10,419	91		26
[3M-1Y] [1Y-2Y]		14 24	2 142 9 249 7 46	10 10 10		0 0 109			34	1	16 16	0		
[2Y - 3Y [[3Y - 5Y [Hong Kong	4 27		10 10		9 0 94	28 173		34	1	16 16	0		
[5Y - 10Y [[10Y - more		13	0 10	10 10		0 0	123 (2	34	1	16 16	0		
Total [0-3M[3,89 3,89	3 1,324	70 3,893 172		0 250	548	12	240	0	111	0		6
[3M - 1Y] [1Y - 2Y]		80 99	6 0	172 613 754		0 68	114 125 236		0	0	0	0		
[2Y - 3Y [13Y - 5Y 5Y - 10Y [Japan	3,26	5 915	3,033 4,422		0 160 0 139	72		172	4	122 538	0		
[10Y - more Total	-	4,61 5,58 19,45	7 6,454	5,585		0 0		11	0	0	659	0		76
[0-3M[[3M-1Y[9,04 2.87	6 7,473 0 1.297	8,985 2,062	3	2 2 512	29 263	46	315 142	21 17	244 1,274	109		
[1Y-2Y[[2Y-3Y[u.s.	5,54 5,97	0 3,967 2 4,400	2,712 5,046	3	2 1,154 2 580	314	1	174	2 36	77 525	0		
[3Y - 5Y [[5Y - 10Y [7,30 18,21	1 16.639	3,789 10,459	3	2 2,209 2 3,089	4,631	16	308 492	25 1	568 27	0		
[10Y - more Total	1	12,44 61,39		9,567 42,620	3 22		2,682 10,838	38	360 1,801	57 159	352 3,067	119		172
[0-3M] [3M-1Y]		15 1,91 1,86	9 1.905	31 1,425 1,645		0 122 0 494 0 223	0		33	0	26	0		
1 1Y - 2Y I 1 2Y - 3Y I 1 3Y - 5Y I	China	1,86 96 38	9 969	1,645 484 275		0 223 0 347	139		26	0	69	0		
[5Y - 10Y [62 49	0 513 9 263	108 34		0 0	513 465		36	0	1	140		
[10Y - more Total [0 - 3M [1	6,41	9 263 7 5,999 1 1	4,002 0		0 1,187 0 0	1,228	16	217	5	96	140		11
[3M-1Y] [1Y-2Y]		3 9	6 7 97	35 11		0 0	188		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [Switzerland	2 2	4 0 24 20	3 0		0 0	22	2	0	0	0	0		
[5Y - 10Y [f10Y - more Total	1	2	2 9 13	16 19		0 0	į.	i (0	0	0	0		
[ME-0]	1	21 29	0 290	84 254		0 36	134	628	8,657	235	2,340	3		13
[3M - 1Y] [1Y - 2Y]		1,77 7,64 69	0 1,770 7 7,645 6 693 0 1,438	1,458 7,396 620		0 124 0 71	186 180	150	2,053 661 809	305 48	2,630 995			
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Other advanced economies non EE	A 1,51 2,69	0 1,438	1,375 2,178		76 0 75	60	2	24	68 27	995 716 6,048 1,153	0 210		
[5Y - 10Y [[10Y - more	4	2,69 1,63 16,23	1 535	2,178 1,627 14,908		0 52 0 4	455	56	171	27 12 729	206	0 260		127
TOTAL		10,23	- 10,011	14,500		-, 441	007	552	12,500	729	14,000	200		127



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance she	et				Derivat	ives		Off balan	ce sheet	
												Off-balance she	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	tive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	30 258 573 222 458 811 171	30 258 572 307 488 879 167	28 16 145 81 102 111 10		0 0 1 1 0 10770 0 65 0 0 52 0 12	2 241 321 177 304 758 161	0 0 0 10 15	0 0 0 51 286	0 0 9 0 0	0 0 316 0 0 54	12 32 278 12 12 12		
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y Total	Middle East	2,898 2002 2011 156 169 233 1,111 160 2,288	205 251 156 169 235 1,612	493 205 174 156 169 156 178 160 1,198		0 237 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,965 0 77 0 0 79 1,435 0	14 1 0 0 0	187 2 0 7 0 2	19 25 1 1 1 6 1 6 41	555 15 26 15 45 15	370 143 143 143 143 143 143 1,102		
10 - 3Mf 13M - 1Yf [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 10Y - more	Latin America and the Caribbean	250 434 1,427 657 309 69 1,439	260 494 1,427 642 298 701	259 454 1,062 167 131 87 69 2,229		0 0 30 30 0 245 0 0 101 101 101 101 101 101 101 101 10	1 10 121 38 78 471 74	1 1 1 1 1 1	8 8 8 8 8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 1 1 1 1 1	108 108 108 108 108 108 108		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa	773 310 278 229 239 733 417	71 310 279 221 258 720 333 2,254	11 5 9 133 35 128 90 411		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	60 291 187 92 198 598 326	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 10 0 0 0 0	99 196 0 0 0 0 0	182 72 60 56 56 56 56	1	
10tat 10 - 3Mf [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	2,000 1,785 2,534 2,144 2,152 2,256 2,260 2,260 15,383	1,689 2,538 2,047 2,057 2,215 2,080 2,442	411 237 525 277 124 307 495 847 2,812		0 136 0 1,053 0 1,607 0 1,333 0 1,528 0 1,512 0 1,053 0 1,053	495 502 533 501 538 7112 705	0 121 121 121 122 121 121 124 144	1,673 1,991	16 268 265 255 259 259 280 259	5,059 5,241 5,356 5,017 5,017 5,183 5,017	248 248 248 248 248 248 248		·

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

[1] Information on sovereign exposures is only available for institutions that have zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (i), e. CDS, financial guarantees) booked in all the accounting portfolio (on off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania. Bosnia and Herzegovina. FYR Macedonia. Montenegro. Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Land America: Agentina, Belar, Uniquery, Venezuels, Antiqua And Earbuda, Costa Rica, Costa

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(6) The columns Total carrying amount of non-derivative financial assets (net of short positions) provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2024							
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ice sheet	
	(MIN EUK)			I Datanes sin	-				20			3.1. Buttur	.00 0.1001	-
												Off-balance sh	neet exposures	
					Non-derivative financial as			Derivatives with pos	lah d-lt	Dark and a second	n negative fair value			
					Non-derivative imaniciat as	sets by accounting portiono		Denvauves with pos	nive fall value	Denvatives wit	i negative iaii vatue			
														Risk weighted exposure
Residual Maturity		Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
Residual Maturity	Country / Region	financial assets	of short positions)											
					-furbish firms in sect	of which: Financial assets at fair						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through	value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				ioi dading	profit or loss	comprehensive income	anioruseu cost							
4.5 000														
[0-3M[[3M-1Y[172 58	64	37	0	4.	120	116 11	946	1	11	0		0
[1Y-2Y[[2Y-3Y[38	42	19	0		19	64	1,176 27	3	233 1,457	0		0
[3Y - 5Y [Austria	150	164	130		20	0	52	1,625	10	316	0		0
[5Y - 10Y [[10Y - more		800 374		333 230	0	389	78	7	14 263	62	427 312	0		0
Total 1ME - 0 1		1,674	905		0	548				137 141	2,756	0		9
[3M - 1Y [225 579	645 438	66 36	0	15	222 498 334	0	32 384 160	141	580 490 125	0		0
[1Y - 2Y [[2Y - 3Y [Belgium	393 696 2,404	764	21	0	23 53	612	1	607	37	179	831 40		0
[3Y - 5Y] [5Y - 10Y]		3 395	3.784	358	0	217 670	2,367	143	85 1,651	23 21	68 3,338	0		0
[10Y - more Total		12,335 20,016	8,917 17,478	1,360 2,262	0	1,737 2,714	9,238 15,041	269 424	3,180 6,100	219 475	4,765 9,544	0 872		0 909
[0-3M[[3M-1Y[0	0	0	0		0	0	0	0	0	0		0
[1Y - 2Y [Bulgaria	0	0	0	0		0	0	0	0	0	0		0
[3Y - 5Y] [5Y - 10Y]	Dulgana	0	0	0	0		0	0	0	0	0	0		0
[10Y - more Total		1	0	1	0	0	0	0	0	0	0	0		0 0
[0-3M[[3M-1Y[0	0	0	0		0	0	0	0	0	0		0
[1Y-2Y] [2Y-3Y]		0	0	0	0		0	0	0	0	0	0		0
[3Y - 5Y [[5Y - 10Y [Cyprus	0	0	0 13	0		0	0	0	0	0	0		0
[10Y - more Total	4	0	0	0	0		0	0	0	0	0	0		0 0
[0-3M[[3M-1Y[0	0	0	0		0	0	0	0	0	0		0
[3M-1Y] [1Y-2Y] [2Y-3Y]		143	133	104	0	35	0	0	0	0	0	0		0
[37 - 57 [Czech Republic	6	2 2 2	6	0		0	0	0	0	0	0		0
[5Y - 10Y [[10Y - more		31 0	26 0	31 0	0		0	0	0	0	0	0		0 0
Total [0 - 3M [192 52	165 45	154	0	35	52	131	138	0	0	0		0
[3M-1Y] [1Y-2Y]		40 18	34 12	7 7	0		34 11	0	213 63	0	0	0		0
[2Y - 3Y [[3Y - 5Y [Denmark	0 50	0	0	0		0 50	11 1	71 213 1,788	14 7	735 67	0		0
[5Y - 10Y [f10Y - more Total		170 42	36	47 20	0	21	102 22	58 56	1,234	17	101 19	0		0
Total [0-3M[373 0	334	80	0	21	271 0	259 0	3,718 0	46	922	0		0 65
[3M-1Y] [1Y-2Y]		0	0	0	0		0	0	0	0	0	0		0
[2Y-3Y] [3Y-5Y]	Estonia	0	0	0	0		0	0	0	0	0	0		0
[5Y - 10Y [[10Y - more		0	0	0	0		0	0	0	0	0	0		0
[10Y - more Total	1	0	0	0	0		0	0	0	0	0	0		0



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives witi	h negative fair value			
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
Residuat Platuilty	Country / Region	financial assets	of short positions)									Nominal	Provisions	
				of which: Financial assets held	of which: Financial assets designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				for trading	profit or loss	comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[13M-1Y[21	5 0	0 73		25	0	7	19 0	1 17	77 605	0		
[1Y - 2Y [[2Y - 3Y [Finland	12 5.	2 7 0	12 57		0 0	0	56	5,393 0	7 202	293 1,554	0		
[3Y - 5Y] [5Y - 10Y] [10Y - more		130 230 55		136 75 469		0 0	0 157 0	235 1,005	4,694 8,631	230 0 44	7,247 0 272	0		
Total [0-3M[1,090 4,080	9 3.184	822 1.445		113	2.643	1,303 210	18,738 3.601	500 52	10,048 9,536	0 34		1
[3M-1Y] [1Y-2Y] [2Y-3Y]		1,72; 20,58; 94;	1 21.258	161 80 295		53	1,510 20,501 649	316	1,506	108 1,695 233	12.609	749		
[3Y - 5Y] [5Y - 10Y]	France	5,110 5,46	0 4,303 1 4,688	893 1,290		568 1,313	3,649 2,857	1,233 1,864	11,243 20,219	47 31	10,563	3		
[10Y - more Total	_	7,045 44,95i	6 40,451	1,871 6,035		1,129	4,001 35,810	488 4,254	18,805 61,161	2 2,168 522	9 43,535 498			277
[0 - 3M [3M - 1Y [1Y - 2Y		4,38 1,49(67: 1,16:	1 3,901 0 1,327 1 598 2 1,034	4,018 103 217 42		78	1,308 427	167	0 2,644	54 88	2,905 1,682	0		
[2Y - 3Y [[3Y - 5Y [Germany	1,16; 3,32; 4,28;	7 2 716	42 847 693		205 1,073 1,665	915 1,407 1,923		109 5,115 60	124 135 230	3,651 5,419 9,118	0		
[5Y - 10Y [[10Y - more Total	-	4,26. 83! 16,14!	5 744	361 6,283		276	1,523 197 6,521	835	6,446	92 1,245	1,720	0		17
[0-3M[[3M-1Y[0	0		0	0	0	0	0	0	0		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Croatia		0 0	0		0	0	0	0	0	0	0		
[5Y - 10Y [[10Y - more Total		11	5 15 0	0		0 0	15	0	0	0	0	0		
[0-3M[[3M-1Y[11	15 4 0 7 0	4 17		0 0	0 0	0	0 0	0	0	0 0		4
[1Y-2Y[[2Y-3Y[Greece	119	65	119 0		0	0	0	0	4 0	748 0	0		
[3Y - 5Y] [5Y - 10Y] [10Y - more		6: 14! 14!	23 8 8 8 8 8 8	63 148 140		0	0	0	0	57 158 37	936 1,871 1,555	0		
[10Y - more Total [0 - 3M [-	49	257	140 491 0		0	0	0	0	255 0	1,555 5,110	0		0
[3M - 1Y [17: 30! 254	1 167 5 292 6 248	13 39 244		0 0	158 266 12	0	0 0	0 0 0	0	0		
[3Y - 5Y [[5Y - 10Y [Hungary	8:	1 65 5 13	59 16		0	23 19	0	0	0	0	0		
[10Y - more Total [0 - 3M [851	7 0 5 785 0 0	7 378 0		0 0	0 478 0	0	0	0 0	0	0		75
[3M-1Y[[1Y-2Y[21	0 0	25 0		0	0	0	1 1	0	7	0 30		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Ireland	27- 11: 1,27:	7 0	0 3 745		0	274 114 527	0	1	0	7	0		
f10Y - more Total	<u> </u>	2,05d	8 144 6 1,112	309 1,082		59	0	0	1 1 8	0	7			8
[0 - 3M[3M - 1Y		4,711 811	5 5,025 8 872	2,318 525		298	2,098 294	24	7	0 349	28 11,148	108		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Italy	1,625 67/ 3,322 8,025	8 872 9 1,736 0 714 2 3,541	525 606 445 796		9 100 260	1,014 125 2,267	162		0	0	2,285 0 636		
[5Y - 10Y [[10Y - more]	2,969	9 9 3,164	1,895 1,125		1,522	4,613 1,432	112 1,582	2,691 14,339	0 236	590	487 0		
Total	1	22,15	1 15,052	7,708	1	2,600	11,843	1,879	27,012	586	11,766	3,515		446



General governments exposures by country of the counterparty

							BNP Paribas							_
							As of 30/06/2024							
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio		D erivatives with pos	tive fair value	Derivatives wit	n negative fair value	Off-balance st	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)									Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Noniniat	Flovisions	
[0 - 3M [1 Y I		4	5	0	0	4	0	0	0	0	0	0		0
[1Y-2Y [2Y-3Y [3Y-5Y [5Y-10Y [10Y-more	Latvia	4 4	4	0	0 0 0	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	0	0 0 0	0	0 0 0	0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M[31	31	0	0	31	0	0	0	0	0	0		0 3
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0	21	0	0		0	0	0	0	0	0		0
[2Y-3Y] [3Y-5Y] [5Y-10Y]	Lithuania	0		0	0		0	0	0	0	0	0		0
[10Y - more Total		0		0	0		0	0	0	0	0	0		0 3
10-3M1 13M-1Y1		63	64	0	0		63	0	0	0	0	286		0
[1Y-2Y] [2Y-3Y]		69	70	0	0	0	69	0	0	0	0	12		0
[3Y - 5Y [[5Y - 10Y [Luxembourg	113 325	330	0	0	21	92	0	0	0	0	0		0
[10Y - more Total	4	118 817	118	1 2	0	26	91	0	0	0	0	0 298		0 4
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [0 - 3M]	Malta													
[10Y - more Total [0 - 3M [2		2	0		0	0	0	0	0	0		0
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [6Y - 10Y]	Netherlands	5 16 21 77 347		5 16 21 77 273			0 0 0 0 74	0 0 0	0 0 0	0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[10Y - more Total [0 - 3M [206 673 39		206 599	0	11		0	0	0		0		0 5
[3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland	323 741 590 2,603 2,367 65	324 738 590 2,596 2,334	12	000000000000000000000000000000000000000	255 91 33 826 323	69 635 552 1,773 1,979	0 0 0	0	0 0 0 0 5 3	0 0 0 0 348 523	0 25 1 2 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M[1	6,728 62		62	0	1,540	0	0	1 3	216 15	2,678	29 0		0 250
[3M - 1Y[[1Y - 2Y] [2Y - 3Y] [3Y - 10Y]	Portugal	565 161 518 1.315 811 599 4.033	690	195 527	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		466 161 376 1,257 616 72	0	0 0 0 0	366 0 0 0 0	4,970 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[10Y - more Total [0 - 3M [4,031	3,308	1,083	0		72 2,947 0	0	3	381 0	7,649 0	3		0 501
[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Romania	10 3 6 36 15 22	10 2 4 23 11 10	9 3 6 36 15 27	0 0 0 0	() () () () () () () () () ()	1 0 0 0	0 0 0 0	0 0 0 0	0	0 0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total		98	65	97	0	(1	0	0	0	0	0		0



General governments exposures by country of the counterparty

							BNP Paribas							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Slovakia	176 14 44 9 61	178 0 0 0 15 5 45 45 93 61 391	0 0 0 3 3 3 10		76 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100 0 14 42 91 0 247	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 7 0	0 0 0 143 0 0	0 0 0 0 0		2
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y [10Y - more Total	Slovenia	10 183 184 99	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 10 0 0 441 97 548		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 183 39 0	165	1 219 0 0 0 0 0 0 0 0 0 0 2,145	0 0 0 0 0	0 0 0 0 0 4,054	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Spain	491 62- 377 436 2,715 6,602 4,777 15,569	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	62 320 206 171 740 2,302 2,089		69 69 32 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	360 277 171 265 1,954 3,384 2,547 8,953	(42 42 43 33 44 44 45 44 46 47 47 47 47 47 47 47 47 47 47 47 47 47	0 0 0 2 487 1 719 0 0 3 226 0 226 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 6 0 0 0		72
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden	11 22 11 4 73	10 6 2 21 14 3 3 71 0 124 124 124 124 124 124 124 124 124 124	4 7 22 15 5 4 5 5 0 107 107 107 107 107 107 107 107 107 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	77 0 0 0 0 9	22	2 0 2 67 0 0 0 0 0 0 0 5 350 0 419	0 0 0 8 0 0	0 0 166 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	United Kingdom	722 765 767 625 1,955 2,200 3,272 10,666	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	207 467 763 270 520 861 1,048 2,319 6,248		213 0 305 0 305 0 421 342 1,342	42 0 98 9 671 917 60 1,796	1	1 73 4 37 0 4 0 0 1 1 1 0 1 1 307	4 2 0 0 0	33 78 0 0 0 0	0 0 74 0 0 0		27
[0 - 3M] [3M - 1Y] [3Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Iceland	10,000	0,000	0,240		4,643	1,750		307	•	112	14		37
[0 - 3M [] [0 - 3M [] [3M - 1Y [] [2Y - 2Y [] [2Y - 3Y [] [3Y - 5Y [] [5Y - 10Y [] [10Y - more Total	Liechtenstein													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway	1 6 6 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 14 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

		BNP PanDas As of 30/06/2024													
						Dire	ct exposures								
				On balance sh	not	Dile	ct exposures		Derivat	ivoe		Off balan	co choot	-	
	(mln EUR)		1	Oil Datalice Sil	561				Delivat	IVCS		Oli batan	ce sileet	-	
												Off-balance sh	eet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with posi	tive fair value	Derivatives with	h negative fair value				
						T T								Risk weighted exposure	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net											amount	
		financial assets	of short positions)									Nominal	Provisions		
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount				
				for trading	profit or loss	comprehensive income	amortised cost								
[0-3M[[3M-1Y]		370 442		5 1		363 188	0 251	4 0	0	9	183 0	0	0		
[1Y - 2Y [2Y - 3Y [3Y - 5Y	Australia	536 634 959	4 654	0		177 246 913	357 385	0	54 0	0	0	0	0		
[5Y - 10Y [[10Y - more		652 2	2 683 2 0	0		624	26	0	0	0	0	0	0		
Total [0-3M[3,596 356 1,317		6 97 233	1	5 2,511 97 444	1,064 162 640	1 4 1 164 1 123	54 3,388 6,429	9 11 181	183 210 1,139	0 13 13	0	0	
[3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Canada	530	500	233 370 0		8 15	153 197		6,429 385 6,117	9 0	2,264 0	13 13 13			
[3Y - 5Y] 5Y - 10Y	Canada	212 1,788 1,863	3 1,833	301 71		426	1,062 1,144	129	3,383	20 148	2,112 2,655	13 13	0		
[10Y - more Total [0 - 3M [271 6,338 41	1 241 8 6,126 1 37	60 1,131 2		78 1,715	133 3,491	2,483	0 35,689 47	56 424 3	141 8,521	13 93	0	35	
[3M - 1Y [[1Y - 2Y [220 138	0 229 B 141 B 238	2 2		88 107	130 28	3 3	47 47	3	58 58	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Hong Kong	228 2 127	2 0	2 2 2		56	170 0 124	3 3	47 47 47	3 3 3	58 58 58	0	0		
[10Y - more Total		2 759	9 774	2 16	i	0 291	0 452	3	47 331	3	58 404	0	0	4	
[0-3M[[3M-1Y[[1Y-2Y[5,825 1,709 904	9 0	5,773 1,618 535		6 22 65	47 69	0 0	0	0	0	0	0		
[2Y - 3Y [3Y - 5Y	Japan	726 3.313	0 3	726 3,201		0 40	0 72	0	0 25	0 7	0	0	0		
[5Y - 10Y [[10Y - more Total		2,735 4,789 20,001	9 1,901	2,541 4,789 19,183		145 0 277	49 0 541	0	0	108 0 115	1,865 0 2,310	0	0		
[0-3M[[3M-1Y[5,223 9,964	3,592 4 8,333	4,292 6,563	26i 26i	271	395 1,738	95	1,163 186	115 10 50	499 1,057	94	0	83	
[1Y - 2Y [[2Y - 3Y [u.s.	5,729 11,519 14,396	9.888	3,440 10,112 7,160	26	1,398	625 374 4,720	1	12 24	12 1	197 69 1,313	0 29	0		
[3Y - 5Y [[5Y - 10Y [[10Y - more Total		14,396 22,966 14,430 84,227	5 21 335	17,401	26	3,433	1,866	0	51 44 0	11 1 93	33 400	0	0		
[0-3M[74	4 71	60,384 46	1,86	27	12,384	103	1,479 353	178 0	0	123 0	0	235	
[3M - 1Y [1,313 2,712 1,078	1,307 2 2,710 8 1,058	1,194 2,164 847		118 369 89	0 179 142	1 0 4	374 29 45	0 55 n	348 1,228 0	0 100 0	0		
[3Y - 5Y [[5Y - 10Y [China	1,179 1,823	9 1,178 3 1,803	950 1,707		115	114 116	0 31	0 290	0 24	0 19	143 0	0		
[10Y - more Total [0 - 3M [146 8,325		139 7,047		720 0		76 0	1,091 2	79 0	0 1,595	0 244 0	0	54	
[3M-1Y[[1Y-2Y[43 114	3 42 4 112	29 24		0	14 90	0	0	0	0	0	0		
[2Y - 3Y [3Y - 5Y	Switzerland	18	9 12	4		0	5 14	0	0	0	0	0	0		
[5Y - 10Y [110Y - more Total	1	21 24 230	1 4 4 22 0 201	15 24 101		0	5 0 129	0	0 0 2	0	0 0	0 0	0	12	
[0 - 3M[1YI - ME		185 2,371	5 176 1 2,371	159 2,248		5 75	21 48	687 110	8,833 2,136	438 49	2,274 6,750	19 0	0		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Other advanced economies non EEA	3,429	9 3,362	3,839 644 3,176		119 172 5	143 61 247	169 27 43	1,899 785 1,101	4 161 39	73 2,260 1,614	250 0 0	0		
[5Y - 10Y [[10Y - more]	2,399 2,200 15,562	9 2.351	2,131 2,195		53	215	88 32	1,716 135	34 7	1,581 149	0	0		
Total	l	15,562	2 15,384	14,392		434	735	1,155	16,606	732	14,701	268	- 0	215	



General governments exposures by country of the counterparty

							BNP Paribas							
						_	As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance she	et				Derivat	tives		Off balan	ce sheet	
												Off-balance she	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Other Central and eastern Europe countries non EEA	106 372 467 1499 638 1,216	199	4 7 7 251 18 52 151 41		0 0 95 0 488 0 4 4 0 56 0 222 0 6	103 270 168 127 530 1,043	0 0 0 0 0	0 0 0 0	0 0 0 0	() () () () () () () () () ()	70 11 194 11 11 11		
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y Total	Middle East	3,148 3826 345 321 321 464 464 325 325 3,377	382 345 321 321 463 1,811	623 333 321 321 321 392 369 325 2,383		0 231 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,394 50 24 0 0 72 1,442 0	0 25 0 0 0	0 1 347 1 1 1 19 19	0 13 0 0 0 1 1 0 15	71 (9) (12) (12) (14)	319 146 146 146 146 146 146 1,023		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latin America and the Caribbean	. 453 2,200 613 554 712 804 99	479 1,194 605 565 684 723 55	383 1,045 304 156 379 60 44 2,372		0 21 0 82 0 249 0 388 0 312 0 50 0 0 0	77 82 60 70 22 694 55	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		112 112 112 112 112 112 112 112 112 783		
[3M - 1Y [Africa	333 311 142 148 225 866 605	335 311 142 148 224 861 550	89 26 7 7 27 51 232 188 621		0 14 0 75 0 4 0 17 0 39 0 21 0 0 21 0 0 171	231 210 131 104 135 616 416	0 0 0 0 0 1 1 2	0 0 0 0 0 13 18	10 0 0 0 0	193	67 51 117 51 51 51 51 439		1527
Total Tota	Others	2,858 3,166 3,167 3,277 3,769 3,100 2,987 4,000 2,33,100	3,039 3,037 3,123 3,624 3,008 2,840 3,795	621 833 596 442 874 502 550 1,625		0 177 0 1,360 0 1,461 0 1,714 0 1,862 0 1,639 0 1,229 0 1,224	976 1,110 1,101 1,033 1,020 1,208 1,159	2 101 98 90 90 90 118	1,443 1,294 1,294 1,294 1,653	345 357 345 345 345 372 345	6,931 7,441 6,931 6,931 6,931 7,181 6,931	217 217 217 217 217 217 217 217 217		

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

[1] Information on sovereign exposures is only available for institutions that have zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (i), e. CDS, financial guarantees) booked in all the accounting portfolio (on off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania. Bosnia and Herzegovina. FYR Macedonia. Montenegro. Serbia and Turkey

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Lists America: Appetition, Belatin, Bel

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(6) The columns Total carrying amount of non-derivative financial assets (net of short positions) provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(?) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of eQ4.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



Performing and non-performing exposures

									Ditt 1									
					As of 30/09/2023									As of 31/12/2023				
		Gross	s carrying amount/ Nominal ar	nount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	anges in fair value due to			Gros	s carrying amount/ Nominal a	mount		Accumulated impairm credit risk and provision	nent, accumulated negative char	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures	On non-perform	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-performi	Ing exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ³					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ^b	
Cash balances at central banks and other demand deposits	278,425	. 0	3	3	3	2				292,74	1 0	2	2	1	2 26		e	
Debt securities (including at amortised cost and fair value)	160,468	0	359	359	202	4	. 229	136		176,02	6 0	349	349	204	4 36	226	142	
Central banks	4,454	0	0	0	0				0	4,70	5 0	0	0		0		e	
General governments	107,554	0	0	0	0	1			0	118,85	6 0	0	0		0 17	0	0	
Credit institutions	16,491	. 0	103	103	101		103	10:		18,10	5 0	101	101	101	1 0	101	101	
Other financial corporations	25,271	. 0	155	155	71	1	53	10	0	27,89	9 0	152	152	71	1 13	56	12	
Non-financial corporations	6,697	7 0	102	102	30		73	25	0	6,46	1 0	96	96	32	2 6	69	29	
Loans and advances(including at amortised cost and fair value)	934,823	5,700	27,229	26,755	26,140	4,52	13,556	13,403	8,582	928,78	7 4,805	26,775	26,310	25,418	8 4,338	13,261	13,078	8,551
Central banks	18,194	0	0	0	0				0	9,73	1 0	0	0		0	0	e	
General governments	33,632	63	250	150	150	1	29	27	186	34,22	7 36	256	163	163	3 15	39	38	167
Credit institutions	11,681	4	85	84	83	1	80	75	1	7,53	6 3	80	79	78	8 26	67	66	
Other financial corporations	87,273	169	1,530	1,527	1,475	18	834	811	536	92,22	3 124	1,412	1,412	1,347	7 154	856	821	502
Non-financial corporations	443,418	4,198	13,898	13,547	13,094	1,98	6,972	6,866	4,934	444,91	3 3,656	14,155	13,810	13,081	1,807	6,978	6,868	5,010
of which: small and medium-sized enterprises	128,742	731	5,462	5,372	5,348	84	2,328	2,322	2,422	132,74	0 781	5,597	5,506	5,485	5 770	2,363	2,356	2,532
of which: Loans collateralised by commercial immovable property	69,085	111	2,103	2,083	2,060	34	601	594	1,490	69,34	0 182	2,051	2,038	2,019	9 332	636	630	1,406
Households	340,624	1,266	11,467	11,448	11,339	2,32	5,641	5,617	2,924	340,15	6 987	10,872	10,844	10,749	9 2,335	5,321	5,286	2,871
of which: Loans collateralised by residential immovable property	136,836	386	3,604	3,598	3,595	31	1,234	1,233	2,261	136,90	4 331	3,514	3,509	3,506	9 318	1,216	1,214	2,214
of which: Credit for consumption	97,871	626	6,309	6,307	6,202	1,76	3,660	3,637	286	97,99	3 500	5,890	5,888	5,796	6 1,763	3,350	3,325	298
DEBT INSTRUMENTS other than HFT	1,373,715	5,700	27,591	27,117	26,345	4,58	13,786	13,540	8,582	1,397,55	3 4,805	27,126	26,661	25,624	4,400	13,487	13,220	8,551
OFF-BALANCE SHEET EXPOSURES	558,734		1,846	1,842	1,811	57	271	271	464	561,77	7	1,661	1,658	1,642	2 570	313	312	398

⁽⁵⁾ For the definition of non-performing exposures please refer to Article 47a(3) of Regulation (EU) No 575/2013 (CRR)

Institutions apport here the cumulative amount of expected certal tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certal tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected certain tisses since initial recognition for famicial institutions (expected in the cumulative amount of expected in the certain tisses (expected in the cumulative amount of expected in the cumulative amount of expect

For the ex-balance sheet home, accommistated impairments and accommistated impairments and accommission in a supariment for the accommission in th

From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit impaired at initial recognition are not included in the impairment stages, as it was the case in previous perior



Performing and non-performing exposures BNP Paribas

									Ditt 1									
					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal an	nount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	anges in fair value due to			Gros	s carrying amount/ Nominal am	ount		Accumulated impairs credit risk and provisi	nent, accumulated negative chang	es in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perforr	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performing	(exposures ²	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁵			Of which Stage 3 ⁸					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵	
Cash balances at central banks and other demand deposits	206,761	0	2	2	2	23	0		0	194,018	0	2	2	:	2 22	0	0	
Debt securities (including at amortised cost and fair value)	191,082	0	338	338	193	56	226	140	. 0	201,023	0	339	339	19	6 57	227	141	
Central banks	5,967	0	0	0	0	1	. 0		0	6,692	0	0	0		1	0	0	0
General governments	128,919	0	0	0	0	36			0	137,075	0	0	0		39	0	0	0
Credit institutions	20,861	0	101	101	101	1	101	10:	0	21,748	0	101	101	10	1 0	101	101	0
Other financial corporations	29,188	0	144	144	64	14	59	16	0	30,107	0	147	147	6	14	63	15	0
Non-financial corporations	6,146	0	93	93	28		66	26	0	5,402	0	92	92	2	2	63	26	0
Loans and advances (including at amortised cost and fair value)	952,275	5,652	27,004	26,608	25,697	4,196	13,142	12,956	8,571	964,634	4,098	26,801	26,350	25,66	3,997	13,471	13,266	8,216
Central banks	20,994	0	0	0	0		0		0	20,611	0	0	0		0	0	0	0
General governments	35,158	48	258	162	162	16	39	37	135	35,315	33	257	166	19	16	40	39	119
Credit institutions	19,598	3	72	72	71	. 16	68	67	4	16,810	2	73	73	7.	13	69	68	1
Other financial corporations	96,303	15	1,474	1,474	1,404	128	893	857	492	100,401	102	1,122	1,120	1,07	135	846	809	244
Non-financial corporations	443,124	4,266	14,635	14,360	13,609	1,760	7,081	6,965	5,173	453,169	2,605	14,349	14,021	13,46	1,556	7,218	7,078	5,036
of which: small and medium-sized enterprises	129,442	793	5,716	5,579	5,563	750	2,346	2,338	2,572	131,051	685	5,576	5,493	5,47	710	2,330	2,324	2,556
of which: Loans collateralised by commercial immovable property	70,143	238	2,360	2,352	2,339	387	657	65:	1,671	69,557	202	2,457	2,446	2,43	342	695	689	1,742
Households	337,097	1,320	10,564	10,540	10,450	2,277	5,061	5,030	2,767	338,327	1,356	11,000	10,969	10,88	2,277	5,299	5,272	2,816
of which: Loans collateralised by residential immovable property	136,178	612	3,309	3,305	3,302	256	1,049	1,048	2,100	136,586	670	3,319	3,313	3,31	272	1,045	1,044	2,106
of which: Credit for consumption	95,977	529	5,789	5,786	5,701	1,750	3,284	3,263	211	95,311	522	6,050	6,046	5,96	1,699	3,470	3,454	235
DEBT INSTRUMENTS other than HFT	1,350,118	5,652	27,344	26,948	25,892	4,273	13,368	13,099	8,571	1,359,675	4,098	27,143	26,691	25,86	4,076	13,698	13,408	8,216
OFF-BALANCE SHEET EXPOSURES	563,275		1,818	1,818	1,796	554	319	319	472	566,995		2,120	2,120	2,11	468	299	299	512

(i) first the shadows tear terms, cumulated improprises and a circumstance in separation in the companies of the companies of



Forborne exposures

			As of 30/	09/2023					As of 31/1	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financi	al guarantees received rbearance measures	Gross carrying exposures wit measures			exposures with	Collateral and financia on exposures with fo	al guarantees received rbearance measures
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	26	26	14	14	0	0	25	25	13	13	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	19	19	7	7	0		20	20	7	7	0	
Non-financial corporations	7	7	7	7	0		6	6	6	6	0	
Loans and advances (including at amortised cost and fair value)	15,372	8,131	3,693	3,341	6,852	2,511	14,451	7,738	3,491	3,179	6,977	2,695
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	12	5	5	4	4	0	20	5	4	4	0	0
Credit institutions	5	5	5	5	0	0	5	5	5	5	0	0
Other financial corporations	738	417	255	243	225	153	797	421	254	244	252	169
Non-financial corporations	8,993	3,962	1,796	1,619	4,700	1,441	8,462	3,915	1,779	1,639	4,981	1,660
of which: small and medium-sized enterprises	2,053	949	409	357	1,300		1,906	933	401	362	1,320	
Households	5,624	3,742	1,631	1,470	1,924	917	5,166	3,392	1,449	1,287	1,744	866
DEBT INSTRUMENTS other than HFT	15,398	8,156	3,706	3,355	6,852		14,476	7,763	3,504	3,192	6,977	
Loan commitments given	2,892	401	47	25	1,489	196	2,599	309	58	40	1,465	64
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽P) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/45-1. TS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(II) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for siae, cash balances at central banks and other demand deposits) of 5% or



Forborne exposures

BNP Paribas

			As of 31/	03/2024					As of 30/	06/2024		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financia		Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financia	
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR) Cash balances at central banks and other demand deposits		0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	61	61	42	42		0	61	61	45	45	0	
	61	91	42	42		•	61	91	45	45	0	, and the second
Central banks	0			0	0			U	U	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	39	39	20	20	0		39	39	23	23	0	
Non-financial corporations	22	22	22	22	0		22	22	22	22	0	
Loans and advances (including at amortised cost and fair value)	14,584	7,636	3,521	3,194	6,880	2,589	15,079	7,464	3,469	3,121	7,392	2,445
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	18	3	3	3	0	0	19	4	3	3	0	0
Credit institutions	5	5	5	5	0	0	5	5	5	5	0	o
Other financial corporations	704	430	264	256	231	163	711	423	244	237	234	171
Non-financial corporations	8,642	3,828	1,846	1,692	4,873	1,583	9,069	3,606	1,789	1,593	5,402	1,466
of which: small and medium-sized enterprises	1,843	927	411	370	1,214		2,212	1,047	480	418	1,449	
Households	5,214	3,369	1,403	1,239	1,775	844	5,276	3,426	1,428	1,283	1,756	808
DEBT INSTRUMENTS other than HFT	14,644	7,696	3,563	3,236	6,880		15,140	7,525	3,514	3,165	7,392	
Loan commitments given	2,518	298	48	30	1,448	51	2,448	199	40	22	998	25
QUALITY OF FORBEARANCE ²												_
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0					

(1) Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2022/45-1. Tist on Supervisory reporting, However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated hanges in fair value due to credit risk and provisions of its off-balance sheet commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding toans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



Breakdown of loans and advances to non-financial corporations other than held for trading BNP Paribas

(min EUR) 7,458 724 684 725 338 474 5,938 134 6,348 6,348 139 5,741 392 389 5,741 134 5,645 339 5,645 103 1,974 1,961

¹⁶The item's recumulated impatiment and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign of they are decreasing an asset, Following this sign convention, Information is disclosed with the positive sign of they are decreasing an asset, Following this sign convention, are information in a facility of the sign of the positive sign of they are decreasing an asset, Following this sign convention, are information in a facility of the sign of the positive sign of they are decreasing an asset, Following this sign of the positive sign of the