Bank name: **BNP Paribas**

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BnpParibas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2020-04-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/conferences-and-publicatior	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	50,589,123	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	17,220,909	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	136,949,667	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	176,710,680	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13,826,349	2.b.(2)
c. Other assets	1015	1,400,614,361	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	55,976,458	2.d.(1)
(2) Items subject to a 20% CCF	1022	99,181,548	2.d.(2)
(3) Items subject to a 50% CCF	1023	258,454,841	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,973,433	2.d.(4)
e. Regulatory adjustments	1031	15,751,108	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,971,545,897.95	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	38,119,529	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	18,498,540	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	9,318,290	3.c.(2)
(3) Subordinated debt securities	1038	4,736,002	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	26,219,520	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3,085,364	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	13,644,109	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,933,214	3.e.(1)
(2) Potential future exposure	1044	39,247,505	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	154,631,344	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	33,104,490	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	113,483,512	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1,268,143	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	4,446,882	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5,998,060	4.d.(1)
(2) Potential future exposure	1051	39,247,505	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	197,548,591	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	15,122,222	5.a.
b. Senior unsecured debt securities	1054	100,693,200	5.b.
c. Subordinated debt securities	1055	27,900,921	5.c.
d. Commercial paper	1056	21,355,996	5.d.
e. Certificates of deposit	1057	74,818,750	5.e.
f. Common equity	1058	66,027,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	65,200	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	305,983,288	5.h.

Bank name: BNP Paribas

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	1,052,884,966	6.a.
b. Brazilian real (BRL)	1062	33,008,107	6.b.
c. Canadian dollars (CAD)	1063	609,219,529	6.c.
d. Swiss francs (CHF)	1064	969,879,297	6.d.
e. Chinese yuan (CNY)	1065	1,351,454,232	6.e.
f. Euros (EUR)	1066	16,155,954,879	6.f.
g. British pounds (GBP)	1067	2,124,714,850	6.g.
h. Hong Kong dollars (HKD)	1068	745,775,084	6.h.
i. Indian rupee (INR)	1069	85,745,524	6.i.
j. Japanese yen (JPY)	1070	4,706,349,995	6.j.
k. Mexican pesos (MXN)	1108	189,892,403	6.k.
l. Swedish krona (SEK)	1071	489,876,423	6.l.
m. United States dollars (USD)	1072	17,119,305,778	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	45,634,061,066	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	5,680,645,641	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	6,453,362	8.a.
b. Debt underwriting activity	1076	185,619,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	192,072,362	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	7,826,000,611	9.a.
b. OTC derivatives settled bilaterally	1079	12,660,181,563	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	20,486,182,173	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	132,340,979	10.a.
b. Available-for-sale securities (AFS)	1082	55,999,527	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	106,409,449	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,203,176	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	65,727,881	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	10,900,465	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1,052,148,392	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	429,361,820	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	494,043,075	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	923,404,895	13.c.

Ancillary Data