

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	BNP Paribas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	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-publications	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	81,990,568	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	280,908,906	2.b.
c. Counterparty exposure of SFTs	1014	4,126,227	2.c.
d. Other assets	1015	1,292,320,178	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1,659,345,880	2.e.
f. Potential future exposure of derivative contracts	1018	282,166,136	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	42,740,514	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	5,919,332	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	73,499,529	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	192,952,532	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	24,830,425	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	610,861,737	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	0	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	17,455,139	2.m.
n. Total exposures indicator (sum of items 2.a, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	2,252,752,478	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	48,427,796	3.a.
(1) Certificates of deposit	1034	640,667	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	36,694,934	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	41,385,237	3.c.(2)
(3) Subordinated debt securities	1038	2,183,150	3.c.(3)
(4) Commercial paper	1039	1,463,410	3.c.(4)
(5) Equity securities	1040	26,776,028	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,916,025	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	990,730	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9,439,432	3.e.(1)
(2) Potential future exposure	1044	88,637,395	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	254,082,086	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	169,415,251	4.a.
b. Deposits due to non-depository financial institutions	1047	142,913,732	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	4,076,877	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	5,949,550	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	7,511,996	4.e.(1)
(2) Potential future exposure	1051	88,637,395	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	418,504,801	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	25,790,668	5.a.
b. Senior unsecured debt securities	1054	118,244,278	5.b.
c. Subordinated debt securities	1055	14,667,225	5.c.
d. Commercial paper	1056	27,350,945	5.d.
e. Certificates of deposit	1057	88,695,286	5.e.
f. Common equity	1058	61,368,932	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	63,336	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	336,180,670	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 712,089,281	1061	484,148,665	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 698,635,773	1063	476,911,076	6.c.
d. Swiss francs	CHF	CHF 890,624,660	1064	733,287,956	6.d.
e. Chinese yuan	CNY	CNY 6,477,302,378	1065	792,750,366	6.e.
f. Euros	EUR	EUR 22,292,766,649	1066	22,292,766,649	6.f.
g. British pounds	GBP	GBP 2,088,887,430	1067	2,592,435,337	6.g.
h. Hong Kong dollars	HKD	HKD 2,540,241,850	1068	246,964,304	6.h.
i. Indian rupee	INR	INR 27,064,625	1069	334,373	6.i.
j. Japanese yen	JPY	JPY 257,068,098,729	1070	1,833,130,247	6.j.
k. Swedish krona	SEK	SEK 1,287,993,388	1071	141,614,187	6.k.
l. United States dollars	USD	USD 18,329,081,116	1072	13,819,037,498	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	43,413,380,659	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	4,554,000,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4,375,143	8.a.
b. Debt underwriting activity	1076	157,213,026	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	161,588,170	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	18,523,270,758	9.a.
b. OTC derivatives settled bilaterally	1079	16,705,467,846	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	35,228,738,604	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	159,263,869	10.a.
b. Available-for-sale securities (AFS)	1082	150,521,764	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	98,440,237	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,410,653	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	206,934,742	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	27,409,917	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	989,428,891	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	828,747,350	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	524,719,834	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	452,788,925	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	756,816,441	13.c.

Ancillary Data