



## 2017 EU-wide Transparency Exercise

<b>Bank Name</b>	BNP Paribas SA
<b>LEI Code</b>	R0MUWSFPU8MPRO8K5P83
<b>Country Code</b>	FR

## 2017 EU-wide Transparency Exercise

### Capital

BNP Paribas SA

		(mín EUR, %)	As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
<b>OWN FUNDS Transitional period</b>	<b>A</b>	<b>OWN FUNDS</b>	<b>92,454</b>	<b>93,762</b>	C 01.00 (r010,d10)	Articles 4(118) and 72 of CRR
	<b>A.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>74,075</b>	<b>75,530</b>	C 01.00 (r020,d10)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	26,884	26,923	C 01.00 (r030,d10)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	55,697	58,122	C 01.00 (r130,d10)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	6,160	4,236	C 01.00 (r180,d10)	Articles 4(100), 36(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	352	350	C 01.00 (r200,d10)	Articles 4(117) and 24(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,d10)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	1,983	2,323	C 01.00 (r230,d10)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-2,022	-1,742	C 01.00 (r250,d10)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-13,431	-12,914	C 01.00 (r300,d10) + C 01.00 (r340,d10)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-883	-808	C 01.00 (r370,d10)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-1,046	-1,188	C 01.00 (r380,d10)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-141	-154	C 01.00 (r390,d10)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,d10)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,d10)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,d10) + C 01.00 (r460,d10) + C 01.00 (r470,d10) + C 01.00 (r471,d10) + C 01.00 (r472,d10)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (ii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(B) of CRR and Articles 36(1) point (k) (v) and 155(c) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,d10)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,d10)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,d10)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,d10)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	C 01.00 (r510,d10)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,d10)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,d10)	-
	A.1.21	Transitional adjustments	513	383	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,d10)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	854	482	C 01.00 (r240,d10)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	-341	-99	C 01.00 (r520,d10)	Articles 469 to 472, 478 and 481 of CRR
<b>A.2</b>	<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>8,077</b>	<b>7,893</b>	C 01.00 (r530,d10)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	4,348	4,374	C 01.00 (r540,d10) + C 01.00 (r670,d10)		
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,d10)		
A.2.3	Other Additional Tier 1 Capital components and deductions	-1	0	C 01.00 (r690,d10) + C 01.00 (r700,d10) + C 01.00 (r710,d10) + C 01.00 (r740,d10) + C 01.00 (r744,d10) + C 01.00 (r748,d10)		
A.2.4	Additional Tier 1 transitional adjustments	3,730	3,519	C 01.00 (r660,d10) + C 01.00 (r680,d10) + C 01.00 (r730,d10)		
<b>A.3</b>	<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>82,152</b>	<b>83,423</b>	C 01.00 (r015,d10)	Article 25 of CRR	
<b>A.4</b>	<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>10,302</b>	<b>10,339</b>	C 01.00 (r750,d10)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	12,911	13,338	C 01.00 (r760,d10) + C 01.00 (r890,d10)		
A.4.2	Other Tier 2 Capital components and deductions	-3,543	-3,541	C 01.00 (r910,d10) + C 01.00 (r920,d10) + C 01.00 (r930,d10) + C 01.00 (r940,d10) + C 01.00 (r950,d10) + C 01.00 (r970,d10) + C 01.00 (r974,d10) + C 01.00 (r978,d10)		
A.4.3	Tier 2 transitional adjustments	934	543	C 01.00 (r880,d10) + C 01.00 (r900,d10) + C 01.00 (r960,d10)		
<b>OWN FUNDS REQUIREMENTS</b>	<b>B</b>	<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>638,207</b>	<b>638,399</b>	C 02.00 (r010,d10)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010,d40)	
<b>CAPITAL RATIOS (%) Transitional period</b>	<b>C.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)</b>	<b>11.61%</b>	<b>11.83%</b>	CA1 (1)	-
	<b>C.2</b>	<b>TIER 1 CAPITAL RATIO (transitional period)</b>	<b>12.87%</b>	<b>13.07%</b>	CA1 (3)	-
	<b>C.3</b>	<b>TOTAL CAPITAL RATIO (transitional period)</b>	<b>14.49%</b>	<b>14.69%</b>	CA3 (5)	-
<b>CET1 Capital Fully loaded</b>	<b>D</b>	<b>COMMON EQUITY TIER 1 CAPITAL (fully loaded)</b>	<b>73,562</b>	<b>75,147</b>	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0))]	-
<b>CET1 RATIO (%) Fully loaded<sup>1</sup></b>	<b>E</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)</b>	<b>11.53%</b>	<b>11.77%</b>	[B.1]/[B-B.1]	-

<sup>(1)</sup> Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"

## 2017 EU-wide Transparency Exercise

### Leverage ratio

BNP Paribas SA

(mln EUR, %)		As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	82,152	83,423	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	77,909	79,521	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,859,091	1,978,711	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,860,151	1,979,163	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.4%	4.2%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.2%	4.0%	C 47.00 (r330,c010)	



## 2017 EU-wide Transparency Exercise

### Risk exposure amounts

BNP Paribas SA

(mln EUR)	As of 31/12/2016	as of 30/06/2017
Risk exposure amounts for credit risk	545,299	549,429
Risk exposure amount for securitisation and re-securitisations in the banking book	8,463	4,819
Risk exposure amount for contributions to the default fund of a CCP	1,085	984
Risk exposure amount Other credit risk	535,750	543,626
Risk exposure amount for position, foreign exchange and commodities (Market risk)	22,529	19,558
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	1,792	1,648
Risk exposure amount for Credit Valuation Adjustment	4,347	2,495
Risk exposure amount for operational risk	63,527	64,394
Other risk exposure amounts	2,505	2,524
<b>Total Risk Exposure Amount</b>	<b>638,207</b>	<b>638,399</b>

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

## 2017 EU-wide Transparency Exercise

### P&L

BNP Paribas SA

(mln EUR)	As of 31/12/2016	As of 30/06/2017
Interest income	37,613	19,024
Of which debt securities income	3,014	1,365
Of which loans and advances income	27,124	13,959
Interest expenses	15,760	8,165
(Of which deposits expenses)	7,575	3,993
(Of which debt securities issued expenses)	2,003	1,175
(Expenses on share capital repayable on demand)	0	0
Dividend income	1,855	1,595
Net Fee and commission income	10,335	5,438
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	1,468	786
Gains or (-) losses on financial assets and liabilities held for trading, net	3,356	4,430
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	-799	-1,263
Gains or (-) losses from hedge accounting, net	36	73
Exchange differences [gain or (-) loss], net	1,687	-1,735
Net other operating income /(expenses)	1,738	797
<b>TOTAL OPERATING INCOME, NET</b>	<b>41,528</b>	<b>20,980</b>
(Administrative expenses)	26,694	13,699
(Depreciation)	1,683	793
(Provisions or (-) reversal of provisions)	218	-69
(Commitments and guarantees given)	32	-25
(Other provisions)	186	-44
Of which pending legal issues and tax litigation <sup>1</sup>	297	
Of which restructuring <sup>1</sup>	159	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	3,296	1,058
(Loans and receivables)	3,218	1,165
(Held to maturity investments, AFS assets and financial assets measured at cost)	77	-107
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	184	-8
(of which Goodwill)	182	0
Negative goodwill recognised in profit or loss	0	7
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	1,208	661
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>10,661</b>	<b>6,176</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>8,105</b>	<b>4,512</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>8,105</b>	<b>4,512</b>
Of which attributable to owners of the parent	7,702	4,290

<sup>(1)</sup> Information available only as of end of the year

**2017 EU-wide Transparency Exercise**  
**Market Risk**  
 BNP Paribas SA

	SA		IM										IM											
	As of 31/12/2016	As of 30/06/2017	As of 31/12/2016										As of 30/06/2017											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR ( <i>Memorandum item</i> )		STRESSED VaR ( <i>Memorandum item</i> )			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR ( <i>Memorandum item</i> )		STRESSED VaR ( <i>Memorandum item</i> )			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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	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				
(mln EUR)																								
Traded Debt Instruments	908	1,030	399	95	506	159							301	84	721	182								
Of which: General risk	114	148	0	0	0	0							0	0	0	0								
Of which: Specific risk	794	882	0	0	0	0							0	0	0	0								
Equities	9	2	241	65	293	102							217	48	220	69								
Of which: General risk	4	1	0	0	0	0							0	0	0	0								
Of which: Specific risk	4	1	0	0	0	0							0	0	0	0								
Foreign exchange risk	846	1,510	240	46	293	55							139	32	224	40								
Commodities risk	0	0	76	18	101	23							57	11	90	16								
<b>Total</b>	<b>1,763</b>	<b>2,542</b>	<b>513</b>	<b>114</b>	<b>715</b>	<b>200</b>	<b>354</b>	<b>257</b>	<b>45</b>	<b>79</b>	<b>80</b>	<b>20,766</b>	<b>414</b>	<b>107</b>	<b>592</b>	<b>161</b>	<b>294</b>	<b>259</b>	<b>37</b>	<b>61</b>	<b>58</b>	<b>17,016</b>		

## 2017 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
(mth EUR, %)									
Consolidated data	Central governments or central banks	45,144	49,316	15,363		39,165	43,071	14,140	
	Regional governments or local authorities	5,329	4,074	630		5,418	4,273	734	
	Public sector entities	16,763	16,101	1,533		17,373	16,028	2,406	
	Multilateral Development Banks	6	6	0		3	3	0	
	International Organisations	1,165	1,165	0		1,188	1,188	0	
	Institutions	87,148	88,441	6,761		84,062	85,278	7,308	
	Corporates	152,282	126,043	82,170		148,303	121,814	77,802	
	of which: SME	14,004	11,827	10,914		16,034	13,076	11,990	
	Retail	103,987	80,162	55,828		106,124	81,844	57,049	
	of which: SME	29,797	27,239	16,331		30,766	27,070	16,757	
	Secured by mortgages on immovable property	79,903	67,960	31,979		78,816	67,216	31,221	
	of which: SME	12,272	10,722	5,616		13,570	12,222	6,262	
	Exposures in default	14,948	5,989	6,659	8,757	13,612	5,529	6,073	8,012
	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)	1,278	369	284		1,272	397	308	
Equity	5,598	4,241	9,798		5,436	4,235	9,791		
Securitisation	821	795	755		703	692	440		
Other exposures	28,138	28,138	21,078		27,714	27,714	20,841		
<b>Standardised Total<sup>2</sup></b>	<b>542,510</b>	<b>472,800</b>	<b>232,839</b>	<b>10,358</b>	<b>529,390</b>	<b>459,282</b>	<b>228,111</b>	<b>9,696</b>	

<sup>1)</sup> 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).

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
FRANCE	Central governments or central banks	16,273	16,271	4,128		10,704	10,703	3,952	
	Regional governments or local authorities	163	136	27		279	257	52	
	Public sector entities	373	385	19		474	494	31	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	22,897	24,513	1,291		27,131	28,634	2,174	
	Corporates	52,948	49,478	16,897		50,321	47,924	16,077	
	of which: SME	1,104	860	771		1,556	1,052	887	
	Retail	18,717	11,356	7,713		18,258	11,723	7,785	
	of which: SME	6,135	5,129	3,126		6,560	5,688	3,373	
	Secured by mortgages on immovable property	11,101	10,615	4,882		10,383	9,872	4,310	
	of which: SME	1,317	1,183	570		1,255	1,172	577	
	Exposures in default	2,774	1,355	1,488	1,272	2,700	1,248	1,316	1,244
	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)	1,266	357	274		1,215	340	251	
Equity	1,858	1,043	2,298		1,710	979	2,167		
Securitisation									
Other exposures	12,764	12,764	8,119		11,534	11,534	7,126		
<b>Standardised Total<sup>2</sup></b>	<b>127,764</b>	<b>127,764</b>	<b>81,119</b>	<b>1,585</b>	<b>115,534</b>	<b>115,534</b>	<b>71,226</b>	<b>1,690</b>	

<sup>1)</sup> 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).

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
UNITED STATES	Central governments or central banks	9,068	9,076	2,029		10,176	10,183	1,667	
	Regional governments or local authorities	1,081	656	136		1,056	601	124	
	Public sector entities	13,717	14,083	634		12,699	13,047	692	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	19,267	19,265	579		13,758	13,756	420	
	Corporates	40,524	33,036	27,491		36,719	29,612	25,056	
	of which: SME	4,123	3,418	3,247		4,251	3,472	3,234	
	Retail	26,224	22,154	15,626		23,780	20,416	14,404	
	of which: SME	5,271	4,918	2,810		5,544	5,086	2,906	
	Secured by mortgages on immovable property	29,065	24,469	11,511		28,924	23,916	11,206	
	of which: SME	791	728	356		1,175	1,103	551	
	Exposures in default	221	150	190	48	278	187	246	36
	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)	0	0	0		29	29	29	
Equity	151	142	311		96	88	183		
Securitisation									
Other exposures	1,063	1,063	997		977	977	916		
<b>Standardised Total<sup>2</sup></b>	<b>106,321</b>	<b>106,321</b>	<b>997</b>	<b>440</b>	<b>97,777</b>	<b>97,777</b>	<b>916</b>	<b>412</b>	

<sup>1)</sup> 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).

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
BELGIUM	Central governments or central banks	4,827	4,827	3,833		4,053	4,053	3,515	
	Regional governments or local authorities	381	381	10		360	359	11	
	Public sector entities	399	358	3		437	435	16	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,860	3,850	1,487		3,840	3,825	1,475	
	Corporates	1,624	1,491	1,010		1,583	1,709	1,230	
	of which: SME	346	307	270		421	357	313	
	Retail	1,888	1,007	701		1,971	1,053	729	
	of which: SME	360	344	203		424	241	241	
	Secured by mortgages on immovable property	459	459	167		914	914	354	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	244	137	158	111	116	77	99	38
	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)	0	0	0		0	0	0	
Equity	162	162	331		216	216	425		
Securitisation									
Other exposures	2,481	2,481	2,232		3,160	3,160	2,912		
<b>Standardised Total<sup>2</sup></b>	<b>11,112</b>	<b>11,112</b>	<b>11,112</b>	<b>114</b>	<b>11,112</b>	<b>11,112</b>	<b>11,112</b>	<b>44</b>	

<sup>1)</sup> 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).

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

2017 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
ITALY	Central governments or central banks	1,723	1,721	94		1,613	1,610	83	
	Regional governments or local authorities	2,278	1,494	299		2,359	1,704	341	
	Public sector entities	1,934	883	853		3,376	1,642	1,640	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,734	1,645	494		1,235	1,150	411	
	Corporates	9,149	8,512	8,264		8,360	7,600	7,371	
	of which: SME	1,806	1,664	1,468		1,831	1,598	1,414	
	Retail	22,270	16,862	12,214		24,003	18,379	13,311	
	of which: SME	2,762	2,668	1,523		3,054	2,829	1,648	
	Secured by mortgages on immovable property	1,683	1,680	814		1,604	1,600	764	
	of which: SME	961	959	435		946	944	422	
	Exposures in default	6,044	2,125	2,332	3,918	5,090	1,802	1,922	3,386
	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)	0	0	0		0	0	0	
Equity	38	16	29		11	10	23		
Securitisation									
Other exposures	4,206	4,206	3,764		4,526	4,526	3,958		
Standardised Total <sup>3</sup>				4,097				3,570	

<sup>(1)</sup> 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).  
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
UNITED KINGDOM	Central governments or central banks	19	19	2		11	11	1	
	Regional governments or local authorities	9	9	2		8	8	2	
	Public sector entities	5	5	1		5	5	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,971	11,975	266		10,930	10,934	261	
	Corporates	4,431	4,398	1,879		4,907	4,708	2,110	
	of which: SME	618	617	579		871	826	778	
	Retail	6,251	4,289	2,922		6,992	4,228	2,866	
	of which: SME	1,995	1,995	1,201		2,943	2,035	1,222	
	Secured by mortgages on immovable property	1,745	1,729	613		1,775	1,724	612	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	345	85	91	255	358	94	100	262
	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)	0	0	0		0	0	0	
Equity	129	127	242		143	141	269		
Securitisation									
Other exposures	1,763	1,763	1,288		1,659	1,659	1,232		
Standardised Total <sup>3</sup>				303				308	

<sup>(1)</sup> 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).  
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
GERMANY	Central governments or central banks	598	598	0		461	461	0	
	Regional governments or local authorities	24	24	5		22	22	5	
	Public sector entities	20	20	1		25	25	2	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	12,426	12,420	304		11,220	11,204	269	
	Corporates	1,824	1,758	1,528		2,436	2,205	1,955	
	of which: SME	468	450	363		664	624	541	
	Retail	5,507	5,007	3,363		5,982	5,266	3,563	
	of which: SME	3,646	3,576	2,290		3,801	3,738	2,416	
	Secured by mortgages on immovable property	784	767	362		847	819	386	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	232	115	125	121	243	113	121	132
	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)	0	0	0		0	0	0	
Equity	39	38	93		85	83	207		
Securitisation									
Other exposures	1,045	1,045	758		1,087	1,087	792		
Standardised Total <sup>3</sup>				145				159	

<sup>(1)</sup> 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).  
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
JAPAN	Central governments or central banks	1,020	1,020	200		988	988	194	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,483	3,482	156		4,414	4,414	169	
	Corporates	624	624	18		472	472	18	
	of which: SME	0	0	0		0	0	0	
	Retail	1	1	1		1	1	1	
	of which: SME	1	1	0		1	1	1	
	Secured by mortgages on immovable property	4	4	2		46	46	23	
	of which: SME	1	1	0		1	1	0	
	Exposures in default	0	0	0	0	0	0	0	0
	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)	0	0	0		0	0	0	
Equity	1	0	1		1	0	1		
Securitisation									
Other exposures	9	9	9		8	8	8		
Standardised Total <sup>3</sup>				0				0	

<sup>(1)</sup> 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).  
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures



## 2017 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>LUXEMBOURG</b>	Central governments or central banks	28	28	38		22	22	49	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	77	63	13		61	48	10	
	Corporates	516	462	461		967	877	876	
	of which: SME	5	5	4		11	9	8	
	Retail	1	1	1		6	3	2	
	of which: SME	1	1	1		6	3	2	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	8	3	5	5	8	2	2	11
	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)	7	7	4		24	24	24	
Equity	676	164	198		608	149	179		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>640</b>	<b>640</b>	<b>632</b>	<b>5</b>	<b>664</b>	<b>664</b>	<b>664</b>	<b>12</b>	

<sup>(1)</sup> 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).

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>NETHERLANDS</b>	Central governments or central banks	7	4,143	2		8	3,890	3	
	Regional governments or local authorities	7	7	1		6	6	1	
	Public sector entities	2	2	0		1	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	646	688	138		330	172	35	
	Corporates	786	756	717		1,166	1,028	986	
	of which: SME	4	4	4		247	181	175	
	Retail	1,065	1,049	703		1,259	1,239	834	
	of which: SME	1,062	1,046	701		1,256	1,235	831	
	Secured by mortgages on immovable property	8,184	4,059	1,757		7,777	3,906	1,722	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	46	24	29	11	45	23	26	11
	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)	0	0	0		0	0	0	
Equity	92	91	224		91	90	221		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>311</b>	<b>311</b>	<b>220</b>	<b>14</b>	<b>332</b>	<b>332</b>	<b>233</b>	<b>14</b>	

<sup>(1)</sup> 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).

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>TURKEY</b>	Central governments or central banks	4,280	4,280	2,699		3,737	3,737	2,295	
	Regional governments or local authorities	119	114	114		147	146	146	
	Public sector entities	1	1	1		4	1	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	912	797	356		868	766	389	
	Corporates	7,355	5,972	5,727		7,152	5,701	5,385	
	of which: SME	3,136	2,603	2,420		3,028	2,457	2,275	
	Retail	8,347	7,721	4,869		8,859	7,545	4,889	
	of which: SME	5,790	5,177	2,961		5,102	4,323	2,473	
	Secured by mortgages on immovable property	7,732	6,391	3,491		6,742	6,050	3,052	
	of which: SME	3,942	3,248	1,797		4,647	4,088	2,249	
	Exposures in default	559	184	198	371	563	184	197	374
	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)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>576</b>	<b>576</b>	<b>497</b>	<b>523</b>	<b>494</b>	<b>494</b>	<b>425</b>	<b>533</b>	

<sup>(1)</sup> 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).

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
BNP Paribas SA

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)			Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
Consolidated data	Central banks and central governments	317,475	109	316,210	5,312	142	130	379,882	91	378,757	4,456	53	85
	Institutions	84,587	450	75,465	14,311	29	250	77,882	465	69,815	14,027	188	264
	Corporates	565,542	16,154	440,634	190,590	3,390	10,579	559,001	15,616	435,215	191,049	3,134	9,315
	Corporates - Of Which: Specialised Lending	54,915	1,956	46,173	15,450	294	1,222	51,404	1,695	42,395	15,041	93	932
	Corporates - Of Which: SME	38,464	4,871	34,847	19,838	1,447	2,559	35,367	4,540	32,336	19,021	2,255	2,505
	Retail	257,671	13,344	250,163	50,866	6,356	7,671	265,990	12,052	258,014	57,096	9,886	6,596
	Retail - Secured on real estate property	153,175	4,679	152,723	18,565	1,789	1,546	158,584	4,257	158,158	20,844	3,219	1,344
	Retail - Secured on real estate property - Of Which: SME	11,150	592	10,677	2,782	234	204	11,044	518	10,602	2,819	306	163
	Retail - Secured on real estate property - Of Which: non-SME	142,025	4,087	142,046	15,784	1,555	1,342	147,540	3,739	147,555	18,026	2,913	1,181
	Retail - Qualifying Revolving	22,352	1,345	16,507	4,867	255	1,154	22,758	1,318	16,545	4,701	324	1,080
	Retail - Other Retail	82,144	7,320	74,278	27,434	4,312	4,971	84,648	6,477	83,311	31,550	6,343	4,171
	Retail - Other Retail - Of Which: SME	30,627	3,430	29,755	11,065	3,518	2,061	30,348	2,853	29,414	12,547	5,234	1,480
	Retail - Other Retail - Of Which: non-SME	51,517	3,890	51,177	16,369	794	2,910	54,300	3,625	53,897	19,003	1,108	2,691
	Equity	13,128	0	12,766	42,435	0	0	12,622	0	12,291	41,108	0	0
Securitisation	25,622	0	25,344	7,708	0	87	23,799	0	23,529	4,379	0	63	
Other non credit-obligation assets													
IRB Total				311,375						320,334			

<sup>(1)</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)			Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
FRANCE	Central banks and central governments	106,286	0	105,980	241	0	0	136,813	0	136,523	203	0	0
	Institutions	13,595	6	11,703	1,684	0	15	13,000	6	11,348	2,561	0	8
	Corporates	106,652	1,869	81,927	46,294	618	1,357	114,086	1,829	89,517	49,263	189	1,260
	Corporates - Of Which: Specialised Lending	4,996	39	3,802	1,970	30	10	5,806	42	4,331	2,235	5	14
	Corporates - Of Which: SME	13,998	631	12,325	10,003	72	449	12,328	630	11,387	9,130	83	468
	Retail	122,498	5,096	120,019	20,163	2,211	3,163	128,618	4,918	125,434	22,698	3,395	3,067
	Retail - Secured on real estate property	74,275	933	74,278	6,115	675	233	79,755	899	79,757	6,949	1,232	229
	Retail - Secured on real estate property - Of Which: SME	3,588	151	3,588	959	89	39	3,473	133	3,472	1,008	149	37
	Retail - Secured on real estate property - Of Which: non-SME	70,687	781	70,689	5,156	586	194	76,283	765	76,285	5,941	1,084	193
	Retail - Qualifying Revolving	12,656	964	9,882	2,832	255	791	12,410	925	9,135	2,765	317	753
	Retail - Other Retail	35,568	3,109	35,859	11,216	1,280	2,139	36,452	3,094	36,541	12,985	1,845	2,085
	Retail - Other Retail - Of Which: SME	13,482	1,143	13,600	4,080	493	661	13,919	1,101	13,908	4,253	823	620
	Retail - Other Retail - Of Which: non-SME	22,086	2,056	22,259	7,136	787	1,478	22,534	1,993	22,634	8,732	1,022	1,465
	Equity	6,983	0	6,849	22,709	0	529	6,869	0	6,732	22,457	0	494
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>(1)</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)			Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
UNITED STATES	Central banks and central governments	16,683	0	16,683	24	0	0	43,883	0	43,883	32	0	0
	Institutions	10,113	188	8,386	1,177	0	79	8,488	174	6,966	947	0	72
	Corporates	79,896	1,479	54,291	21,570	82	911	84,204	835	59,687	20,590	45	739
	Corporates - Of Which: Specialised Lending	7,077	310	5,845	2,103	20	240	6,161	106	4,896	1,896	2	94
	Corporates - Of Which: SME	371	0	344	125	0	0	162	0	125	111	0	10
	Retail	55	6	54	12	0	3	61	5	60	6	12	3
	Retail - Secured on real estate property	30	3	30	6	0	0	28	2	28	4	0	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	27	3	27	5	0	0	27	2	27	4	0	0
	Retail - Qualifying Revolving	3	1	2	0	0	0	8	1	7	0	0	0
	Retail - Other Retail	22	2	22	6	0	2	25	2	24	7	0	2
	Retail - Other Retail - Of Which: SME	6	1	6	2	0	1	3	1	3	1	0	1
	Retail - Other Retail - Of Which: non-SME	16	2	16	4	0	1	22	2	21	6	0	1
	Equity	586	0	536	1,567	0	159	523	0	492	1,482	0	152
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>(1)</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)			Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
BELGIUM	Central banks and central governments	27,962	0	27,936	52	0	3	37,910	0	37,913	55	0	2
	Institutions	8,427	13	7,339	1,060	0	3	8,485	12	7,780	1,046	0	5
	Corporates	59,000	1,632	43,722	19,606	101	630	58,522	1,514	43,491	19,786	159	676
	Corporates - Of Which: Specialised Lending	3,914	15	2,606	1,127	2	9	3,903	0	2,624	1,180	0	1
	Corporates - Of Which: SME	9,383	448	8,369	2,970	49	190	9,601	395	8,672	2,975	35	189
	Retail	71,736	1,218	69,587	10,941	174	432	72,298	1,187	70,348	12,042	238	411
	Retail - Secured on real estate property	53,714	1,056	53,242	7,160	149	301	53,906	909	53,466	7,914	130	240
	Retail - Secured on real estate property - Of Which: SME	6,887	372	6,414	1,497	38	138	6,925	324	6,484	1,490	34	106
	Retail - Secured on real estate property - Of Which: non-SME	46,827	683	46,828	5,663	110	162	46,981	585	46,982	6,424	96	134
	Retail - Qualifying Revolving	481	1	392	78	0	2	495	11	405	79	6	6
	Retail - Other Retail	17,541	161	15,953	3,703	25	129	17,897	288	16,477	4,048	101	164
	Retail - Other Retail - Of Which: SME	6,891	133	5,904	1,268	20	99	6,812	117	5,942	1,333	17	69
	Retail - Other Retail - Of Which: non-SME	10,650	28	10,050	2,435	5	31	11,085	150	10,535	2,715	84	95
	Equity	1,830	0	1,788	6,472	0	40	1,709	0	1,688	6,112	0	44
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>(1)</sup> 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).

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
BNP Paribas SA

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
ITALY	Central banks and central governments	28,515	0	28,515	185	0	77	27,178	0	27,178	169	0	42
	Institutions	2,095	2	1,853	588	0	4	2,962	102	2,703	663	179	67
	Corporates	48,969	7,577	40,059	20,005	1,681	4,305	55,384	6,894	45,290	21,024	2,505	3,703
	Corporates - Of Which: Specialised Lending	1,242	395	1,178	498	57	207	1,308	386	1,240	515	39	206
	Corporates - Of Which: SME	11,078	3,412	10,366	5,403	1,315	1,652	9,480	3,169	9,056	5,319	2,133	1,570
	Retail	38,334	5,916	38,341	12,830	3,959	3,102	37,678	4,804	37,681	14,969	6,240	2,136
	Retail - Secured on real estate property	20,213	2,599	20,213	4,565	958	987	19,864	2,365	19,864	5,263	1,851	847
	Retail - Secured on real estate property - Of Which: SME	403	57	403	279	106	23	364	52	364	278	122	18
	Retail - Secured on real estate property - Of Which: non-SME	19,810	2,542	19,810	4,286	852	965	19,500	2,313	19,500	4,984	1,729	829
	Retail - Qualifying Revolving	3	0	3	0	0	0	4	0	3	0	0	0
	Retail - Other Retail	18,119	3,317	18,125	8,264	3,001	2,114	17,810	2,439	17,813	9,706	4,389	1,288
	Retail - Other Retail - Of Which: SME	9,998	2,135	10,002	5,648	3,001	1,285	9,276	1,617	9,278	6,886	4,389	776
	Retail - Other Retail - Of Which: non-SME	8,121	1,181	8,123	2,616	0	830	8,534	822	8,535	2,820	0	512
	Equity	423	0	423	1,459	0	95	449	0	443	1,554	0	68
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
UNITED KINGDOM	Central banks and central governments	14,073	0	14,073	17	0	0	16,467	0	16,467	20	0	0
	Institutions	6,622	1	6,245	897	0	3	6,680	1	6,315	1,303	0	1
	Corporates	62,215	780	53,895	10,836	381	368	45,743	587	37,125	9,939	56	302
	Corporates - Of Which: Specialised Lending	3,166	130	2,495	721	0	18	3,795	118	2,958	914	0	12
	Corporates - Of Which: SME	174	15	120	28	1	0	104	15	104	7	1	0
	Retail	112	7	113	46	0	2	180	7	188	63	0	2
	Retail - Secured on real estate property	52	5	52	7	0	1	49	5	49	7	0	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	51	5	51	7	0	1	49	5	49	7	0	1
	Retail - Qualifying Revolving	3	1	3	1	0	0	9	1	8	1	0	0
	Retail - Other Retail	57	2	58	38	0	1	122	1	130	55	0	1
	Retail - Other Retail - Of Which: SME	1	0	1	0	0	0	40	0	46	8	0	0
	Retail - Other Retail - Of Which: non-SME	55	1	57	38	0	1	82	1	84	47	0	1
	Equity	395	0	340	964	0	210	389	0	336	970	0	167
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
GERMANY	Central banks and central governments	12,282	0	12,282	62	0	1	13,344	0	13,344	32	0	0
	Institutions	4,355	0	4,209	478	0	1	3,444	0	3,293	325	0	0
	Corporates	18,811	92	12,220	5,765	2	72	18,640	70	12,618	5,760	2	81
	Corporates - Of Which: Specialised Lending	275	0	253	61	0	0	289	0	267	70	0	0
	Corporates - Of Which: SME	106	4	80	97	1	106	1	137	2	117	108	1
	Retail	10,396	385	8,236	3,303	1	288	11,461	434	8,808	3,563	1	315
	Retail - Secured on real estate property	117	4	117	18	0	2	114	3	115	17	0	1
	Retail - Secured on real estate property - Of Which: SME	4	0	4	1	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	113	4	114	17	0	2	112	3	112	17	0	1
	Retail - Qualifying Revolving	4,377	121	2,193	901	0	97	4,722	128	2,039	848	0	76
	Retail - Other Retail	5,902	260	5,926	2,384	1	189	6,626	304	6,654	2,698	1	238
	Retail - Other Retail - Of Which: SME	5	2	5	2	0	1	4	1	4	1	0	1
	Retail - Other Retail - Of Which: non-SME	5,897	258	5,921	2,383	0	188	6,622	303	6,650	2,696	0	237
	Equity	20	0	20	49	0	0	36	0	29	68	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
JAPAN	Central banks and central governments	30,755	0	30,755	44	0	0	31,773	0	31,773	44	0	0
	Institutions	4,020	1	3,572	377	0	2	3,106	1	2,683	337	0	1
	Corporates	4,774	0	4,063	1,082	2	2	4,689	0	3,904	919	0	1
	Corporates - Of Which: Specialised Lending	811	0	768	76	0	0	694	0	649	58	0	0
	Corporates - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail	4	0	4	0	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Equity	6	0	6	23	0	1	3	0	3	10	0	1
Securitisation													
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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).

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
BNP Paribas SA

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Value adjustments and provisions		
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
LUXEMBOURG	Central banks and central governments	6,795	0	6,523	18	0	10,973	0	10,938	22	0	0	
	Institutions	1,196	0	1,167	72	0	1,288	0	1,286	276	0	0	
	Corporates	19,067	360	15,852	7,304	80	199	22,150	344	18,980	8,137	12	205
	Corporates - Of Which: Specialised Lending	1,497	27	1,314	989	3	16	1,690	21	1,363	973	2	11
	Corporates - Of Which: SME	2,315	20	1,693	773	6	11	2,000	18	1,445	702	1	14
	Retail	5,588	88	5,653	1,045	8	46	5,909	80	5,927	1,081	7	46
	Retail - Secured on real estate property	4,442	59	4,460	637	6	20	4,517	53	4,529	613	5	21
	Retail - Secured on real estate property - Of Which: SME	246	10	247	36	1	4	259	9	260	35	1	3
	Retail - Secured on real estate property - Of Which: non-SME	4,196	49	4,213	601	5	16	4,258	44	4,269	577	4	18
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1	0	0	0	0
	Retail - Other Retail	1,145	28	1,192	408	3	26	1,391	27	1,396	469	2	25
	Retail - Other Retail - Of Which: SME	169	11	172	45	1	10	179	11	155	38	1	10
	Retail - Other Retail - Of Which: non-SME	977	17	1,020	363	1	16	1,212	16	1,241	431	1	15
	Equity	807	0	782	2,784	0	26	845	0	819	2,897	0	27
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Value adjustments and provisions		
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
NETHERLANDS	Central banks and central governments	14,116	0	14,115	13	0	4,615	0	4,614	5	0	0	
	Institutions	2,223	0	1,994	245	0	1,887	0	1,706	171	0	1	
	Corporates	22,416	113	17,456	8,367	5	44	20,944	97	16,333	8,448	0	69
	Corporates - Of Which: Specialised Lending	670	0	567	168	0	0	383	0	353	108	0	1
	Corporates - Of Which: SME	172	4	162	33	0	0	151	4	140	76	0	0
	Retail	57	2	56	10	0	1	62	3	60	13	0	1
	Retail - Secured on real estate property	40	1	40	6	0	1	43	1	43	8	0	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	1	0	0	4	0	4	2	0	0
	Retail - Secured on real estate property - Of Which: non-SME	36	1	36	5	0	0	39	1	39	7	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1	0	0	0	0
	Retail - Other Retail	17	1	15	4	0	1	18	1	15	4	0	0
	Retail - Other Retail - Of Which: SME	3	1	2	0	0	0	4	1	3	0	0	0
	Retail - Other Retail - Of Which: non-SME	14	0	13	3	0	0	14	0	13	4	0	0
	Equity	239	0	239	749	0	3	190	0	190	646	0	3
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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 Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Value adjustments and provisions		
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
TURKEY	Central banks and central governments	27	0	27	11	0	20	0	20	2	0	0	
	Institutions	1,289	2	1,100	356	1	0	1,199	2	1,060	404	0	1
	Corporates	2,680	4	2,584	1,255	1	4	2,263	4	2,200	1,003	0	4
	Corporates - Of Which: Specialised Lending	268	3	256	106	0	3	302	3	298	145	0	3
	Corporates - Of Which: SME	153	0	151	60	0	0	3	0	3	1	0	0
	Retail	5	1	5	2	1	1	7	1	7	3	2	0
	Retail - Secured on real estate property	2	0	2	0	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	0	4	0	4	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	3	1	3	1	1	1	3	1	2	2	2	0
	Retail - Other Retail - Of Which: SME	1	1	1	1	1	1	1	1	2	2	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	0	0	0	2	0	2	0	0	0
	Equity	4	0	4	16	0	0	4	0	4	15	0	0
Other non credit-obligation assets													
IRB Total													

<sup>1</sup> 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).

2017 EU-wide Transparency Exercise

Sovereign Exposure

BNP Paribas SA

(mln EUR)

Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	Designated at fair value through profit or loss <sup>2</sup>			Available-for-sale <sup>3</sup>	Loans and Receivables <sup>4</sup>			Held-to-maturity investments						
					of which: Loans and advances	of which: Debt securities	of which: Loans and advances		of which: Debt securities	of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities					
<b>TOTAL - ALL COUNTRIES</b>	<b>217,157.3</b>	<b>37,273.4</b>	<b>179,883.9</b>	<b>57,739.5</b>	<b>3,366.9</b>	<b>54,372.6</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>123,979.4</b>	<b>0.0</b>	<b>123,979.4</b>	<b>38,096.9</b>	<b>37,056.0</b>	<b>1,040.9</b>	<b>490.9</b>	<b>0.0</b>	<b>490.9</b>
Austria	2,437.7	0.8	2,436.9															
Belgium	24,532.7	7,576.8	16,955.9															
Bulgaria	0.2	0.0	0.2															
Croatia	26.6	0.0	26.6															
Cyprus	0.0	0.0	0.0															
Czech Republic	126.6	9.8	116.8															
Denmark	321.5	0.0	321.5															
Estonia	0.0	0.0	0.0															
Finland	496.4	0.0	496.4															
France	45,496.8	21,695.4	23,801.4															
Germany	10,071.2	26.7	10,044.6															
Greece	0.9	0.0	0.9															
Hungary	264.0	0.0	263.9															
Ireland	1,158.8	0.0	1,158.8															
Italy	20,193.6	2,560.1	17,633.5															
Latvia	5.3	0.0	5.3															
Lithuania	20.3	0.0	20.3															
Luxembourg	3,032.1	328.0	2,689.2															
Malta	0.0	0.0	0.0															
Netherlands	4,992.8	8.8	4,984.0															
Poland	2,918.9	37.8	2,881.1															
Portugal	937.2	73.3	864.0															
Romania	21.8	6.3	15.5															
Slovakia	19.4	0.0	19.4															
Slovenia	22.7	0.0	22.7															
Spain	7,519.8	27.2	7,492.6															
Sweden	371.9	0.0	371.9															
United Kingdom	10,348.0	25.1	10,322.9															
Iceland	4.6	0.0	4.6															
Liechtenstein	0.0	0.0	0.0															
Norway	87.5	36.8	50.7															
Switzerland	857.5	186.5	670.9															
Australia	5,659.9	0.0	5,659.9															
Canada	3,140.2	0.0	3,140.2															
China	273.0	0.0	273.0															
Hong Kong	171.8	0.0	171.8															
Japan	5,025.1	0.0	5,025.1															
U.S.	46,247.7	155.8	46,091.9															
<b>Other advanced economies non EEA</b>	<b>1,746.3</b>	<b>0.2</b>	<b>1,746.1</b>															
<b>Other Central and eastern Europe countries non EEA</b>	<b>3,592.5</b>	<b>288.5</b>	<b>3,304.1</b>															
<b>Middle East</b>	<b>794.4</b>	<b>742.0</b>	<b>52.4</b>															
<b>Latin America and the Caribbean</b>	<b>2,560.8</b>	<b>619.6</b>	<b>1,941.2</b>															
<b>Africa</b>	<b>1,692.2</b>	<b>461.9</b>	<b>1,230.3</b>															
<b>Others</b>	<b>9,981.7</b>	<b>2,406.1</b>	<b>7,575.6</b>															

Note:

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

Regions:

**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, Dillibout, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela.

**Africa:** Algeria, Egypt, Morocco, South Africa and Tunisia.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

## 2017 EU-wide Transparency Exercise

### Sovereign Exposure

BNP Paribas SA

(mln EUR)

Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which:		Designated at fair value through profit or loss <sup>2</sup>	of which:		Available-for-sale <sup>3</sup>	of which:		Loans and Receivables <sup>4</sup>	of which:		Held-to-maturity investments	of which:	
					Loans and advances	Debt securities		Loans and advances	Debt securities		Loans and advances	Debt securities		Loans and advances	Debt securities			
<b>TOTAL - ALL COUNTRIES</b>	<b>222,057.3</b>	<b>44,579.0</b>	<b>177,478.2</b>	<b>72,531.9</b>			<b>0.0</b>			<b>110,306.8</b>			<b>38,509.0</b>			<b>492.3</b>		
Austria	2,644.3	0.8	2,643.5				0.0											
Belgium	24,272.1	7,729.1	16,548.0															
Bulgaria	20.7	0.0	20.7															
Croatia	60.9	0.0	60.9															
Cyprus	0.0	0.0	0.0															
Czech Republic	206.1	0.0	206.1															
Denmark	353.5	0.0	353.5															
Estonia	0.0	0.0	0.0															
Finland	676.9	0.0	676.9															
France	46,344.6	22,593.6	23,751.0															
Germany	11,305.2	55.1	11,250.1															
Greece	17.2	0.0	17.2															
Hungary	299.7	0.0	299.6															
Ireland	1,710.0	0.0	1,710.0															
Italy	19,248.4	3,232.1	16,016.3															
Latvia	40.8	0.0	40.8															
Lithuania	94.0	0.0	94.0															
Luxembourg	2,621.4	310.1	2,311.3															
Malta	0.0	0.0	0.0															
Netherlands	4,420.7	7.7	4,413.0															
Poland	3,250.0	38.7	3,211.3															
Portugal	1,062.4	77.7	984.7															
Romania	35.7	1.5	34.2															
Slovakia	26.3	0.0	26.3															
Slovenia	139.0	0.0	139.0															
Spain	6,604.7	489.7	6,315.0															
Sweden	273.2	0.0	273.2															
United Kingdom	9,143.2	39.0	9,104.1															
Iceland	0.2	0.0	0.2															
Liechtenstein	0.0	0.0	0.0															
Norway	44.3	18.5	25.8															
Switzerland	612.6	165.1	447.4															
Australia	6,265.0	0.0	6,265.0															
Canada	3,251.0	0.0	3,251.0															
China	672.6	0.1	672.6															
Hong Kong	296.1	0.0	296.1															
Japan	6,103.1	0.0	6,103.1															
U.S.	43,714.2	161.7	43,552.5															
Other advanced economies non EEA	8,559.5	5,723.6	2,835.9															
Other Central and eastern Europe countries non EEA	3,058.7	329.2	2,729.5															
Middle East	965.7	848.4	117.3															
Latin America and the Caribbean	2,171.5	578.9	1,592.6															
Africa	1,540.3	424.5	1,115.8															
Others	9,726.5	1,753.8	7,972.7															

**Note:**

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

**Regions:**

**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, Doha, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela.

**Africa:** Algeria, Egypt, Morocco, South Africa and Tunisia.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

## 2017 EU-wide Transparency Exercise

### Performing and non-performing exposures

BNP Paribas SA

	As of 31/12/2016							As of 30/06/2017						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>			Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	
				Of which: defaulted						Of which: defaulted				
(min EUR, %)														
<b>Debt securities (including at amortised cost and fair value)</b>	<b>167,420</b>	<b>0</b>	<b>589</b>	<b>589</b>	<b>42</b>	<b>430</b>	<b>0</b>	<b>148,637</b>	<b>0</b>	<b>692</b>	<b>692</b>	<b>17</b>	<b>513</b>	<b>0</b>
Central banks	4,712	0	0	0	0	0	0	4,764	0	0	0	0	0	0
General governments	125,511	0	0	0	0	0	0	111,578	0	0	0	0	0	0
Credit institutions	15,586	0	15	15	0	15	0	12,413	0	115	115	6	101	0
Other financial corporations	13,907	0	119	119	21	79	0	12,274	0	177	177	7	75	0
Non-financial corporations	7,704	0	454	454	21	335	0	7,608	0	400	400	4	336	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>929,401</b>	<b>4,252</b>	<b>44,042</b>	<b>42,159</b>	<b>3,024</b>	<b>24,025</b>	<b>13,915</b>	<b>1,013,356</b>	<b>3,637</b>	<b>40,952</b>	<b>38,247</b>	<b>2,884</b>	<b>21,371</b>	<b>13,077</b>
Central banks	160,521	0	0	0	0	0	0	243,868	0	0	0	0	0	0
General governments	37,295	30	487	168	2	20	168	37,974	41	502	163	9	17	171
Credit institutions	19,362	45	275	274	4	183	350	17,523	15	254	229	11	153	124
Other financial corporations	37,699	18	613	612	42	414	470	53,927	5	1,073	1,025	83	657	577
Non-financial corporations	361,036	2,316	25,480	24,955	1,279	14,472	7,921	339,423	2,016	22,253	21,833	1,235	12,406	7,132
of which: small and medium-sized enterprises at amortised cost	101,078	689	11,081	11,000	331	5,920	3,052	96,271	823	9,875	9,787	255	5,253	3,049
Households	313,488	1,844	17,187	16,151	1,696	8,937	5,006	320,640	1,560	16,870	14,997	1,545	8,139	5,074
<b>DEBT INSTRUMENTS other than HFT</b>	<b>1,096,820</b>	<b>4,252</b>	<b>44,631</b>	<b>42,748</b>	<b>3,066</b>	<b>24,455</b>	<b>13,915</b>	<b>1,161,993</b>	<b>3,637</b>	<b>41,644</b>	<b>38,939</b>	<b>2,901</b>	<b>21,884</b>	<b>13,077</b>
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>665,348</b>		<b>2,556</b>	<b>2,429</b>	<b>106</b>	<b>378</b>	<b>1,467</b>	<b>673,651</b>		<b>2,032</b>	<b>1,888</b>	<b>93</b>	<b>348</b>	<b>541</b>

<sup>(1)</sup> For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

<sup>(2)</sup> Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(3)</sup> Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

## 2017 EU-wide Transparency Exercise

### Forborne exposures

BNP Paribas SA

	As of 31/12/2016					As of 30/06/2017				
	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures		
		Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>2</b>	<b>2</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>
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	1	1	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	1	1	0	0	0
Non-financial corporations	1	1	1	1	0	0	0	0	0	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>12,823</b>	<b>8,611</b>	<b>4,093</b>	<b>3,574</b>	<b>4,566</b>	<b>12,076</b>	<b>8,656</b>	<b>3,882</b>	<b>3,446</b>	<b>4,183</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	31	31	12	12	0	16	15	1	1	4
Credit institutions	0	0	0	0	0	7	7	6	6	0
Other financial corporations	199	50	34	34	13	335	180	70	70	95
Non-financial corporations	6,169	5,131	2,274	2,223	2,417	5,717	4,567	2,185	2,127	2,206
of which: small and medium-sized enterprises at amortised cost	1,469	1,152	484	479	513	1,379	1,030	483	445	528
Households	6,423	3,399	1,772	1,305	2,135	6,001	3,886	1,620	1,242	1,877
<b>DEBT INSTRUMENTS other than HFT</b>	<b>12,825</b>	<b>8,613</b>	<b>4,093</b>	<b>3,574</b>	<b>4,566</b>	<b>12,076</b>	<b>8,657</b>	<b>3,882</b>	<b>3,447</b>	<b>4,183</b>
<b>Loan commitments given</b>	<b>291</b>	<b>275</b>	<b>4</b>	<b>1</b>	<b>225</b>	<b>318</b>	<b>178</b>	<b>7</b>	<b>4</b>	<b>178</b>

<sup>(1)</sup> For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30