



## 2015 EU-wide Transparency Exercise

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

## 2015 EU-wide Transparency Exercise

### Capital

BNP Paribas SA

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
<b>OWN FUNDS</b>	<b>77,168</b>	<b>81,622</b>	CA1 {1}	Articles 4(118) and 72 of CRR
<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>64,470</b>	<b>67,855</b>	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	26,810	26,873	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	47,870	50,376	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
Accumulated other comprehensive income	5,651	6,259	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
Other Reserves	365	363	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
Minority interest given recognition in CET1 capital	1,256	1,345	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-2,516	-2,091	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (f) of CRR
(-) Intangible assets (including Goodwill)	-13,760	-14,193	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-1,232	-1,100	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-738	-853	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	-44	-151	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceeding the 17.65% threshold	0	0	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	0	0	CA1 {1.1.1.27} + CA1 {1.1.1.28}	-
Transitional adjustments	808	1,027	CA1 {1.1.1.16 + 1.1.1.8 + 1.1.1.26}	-
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	1,644	1,192	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	-836	-165	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>5,908</b>	<b>6,053</b>	CA1 {1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	7,023	6,859	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-1,115	-806	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>70,378</b>	<b>73,908</b>	CA1 {1.1}	Article 25 of CRR
<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>6,790</b>	<b>7,713</b>	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	8,295	9,477	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	-1,505	-1,764	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>614,450</b>	<b>629,585</b>	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
<b>Common Equity Tier 1 Capital ratio</b>	<b>10.49%</b>	<b>10.78%</b>	CA3 {1}	-
<b>Tier 1 Capital ratio</b>	<b>11.45%</b>	<b>11.74%</b>	CA3 {3}	-
<b>Total Capital ratio</b>	<b>12.56%</b>	<b>12.96%</b>	CA3 {5}	-



# 2015 EU-wide Transparency Exercise

## Risk exposure amounts

BNP Paribas SA

(mln EUR)	as of 31/12/2014	as of 30/06/2015
Risk exposure amounts for credit risk	534,634	542,228
Risk exposure amount for securitisation and re-securitisations in the banking book	13,988	14,813
Risk exposure amount for contributions to the default fund of a CCP	592	673
Risk exposure amount Other credit risk	520,055	526,743
Risk exposure amount for position, foreign exchange and commodities (Market risk)	20,357	24,050
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	1,611	1,818
Risk exposure amount for Credit Valuation Adjustment	2,800	3,543
Risk exposure amount for operational risk	54,433	57,397
Other risk exposure amounts	2,225	2,366
<b>Total Risk Exposure Amount</b>	<b>614,450</b>	<b>629,585</b>

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

# 2015 EU-wide Transparency Exercise

## P&L BNP Paribas SA

(mln EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	36,469	20,491
Of which debt securities income	4,045	2,100
Of which loans and advances income	26,781	13,669
Interest expenses	16,100	9,377
(Of which deposits expenses)	7,585	3,711
(Of which debt securities issued expenses)	3,021	1,299
(Expenses on share capital repayable on demand)	0	0
Dividend income	2,176	1,624
Net Fee and commission income	10,369	5,470
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	1,293	1,082
Gains or (-) losses on financial assets and liabilities held for trading, net	987	2,931
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	554	34
Gains or (-) losses from hedge accounting, net	34	52
Exchange differences [gain or (-) loss], net	633	-1,217
Net other operating income /(expenses)	1,462	786
<b>TOTAL OPERATING INCOME, NET</b>	<b>37,876</b>	<b>21,876</b>
(Administrative expenses)	24,045	13,728
(Depreciation)	1,526	795
(Provisions or (-) reversal of provisions)	695	-419
(Commitments and guarantees given)	-5	-8
(Other provisions)	700	-411
Of which pending legal issues and tax litigation <sup>1</sup>	530	
Of which restructuring <sup>1</sup>	23	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	9,851	1,971
(Loans and receivables)	9,826	1,938
(Held to maturity investments, AFS assets and financial assets measured at cost)	25	33
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	374	-7
(of which Goodwill)	357	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	953	549
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>2,338</b>	<b>6,357</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>497</b>	<b>4,383</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>497</b>	<b>4,383</b>
Of which attributable to owners of the parent	157	4,203

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



**2015 EU-wide Transparency Exercise**

**Market Risk**

BNP Paribas SA

	SA		IM										IM												
	As of 31/12/2014	As of 30/06/2015	As of 31/12/2014										As of 30/06/2015												
	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	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		
(min EUR)																									
Traded Debt Instruments	770	1,117	305	74	899	222							386	110	928	235									
Of which: General risk	96	169	245	58	626	156							305	87	695	184									
Of which: Specific risk	674	948	184	47	640	157							228	66	607	146									
Equities	0	7	221	49	232	52							259	69	324	108									
Of which: General risk	0	3	153	21	623	187							250	59	1,571	384									
Of which: Specific risk	0	3	155	40	674	171							226	53	1,711	479									
Foreign exchange risk	1,246	1,257	141	48	269	110							255	40	385	51									
Commodities risk	0	0	118	31	274	52							110	23	175	35									
<b>Total</b>	<b>2,016</b>	<b>2,381</b>	<b>417</b>	<b>111</b>	<b>717</b>	<b>204</b>	<b>258</b>	<b>253</b>	<b>58</b>	<b>65</b>	<b>75</b>	<b>16,341</b>	<b>557</b>	<b>141</b>	<b>777</b>	<b>198</b>	<b>330</b>	<b>302</b>	<b>55</b>	<b>67</b>	<b>70</b>	<b>21,670</b>			

2015 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BNP Paribas SA

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
Consolidated data	Central governments or central banks	50,375	55,531	16,672		40,251	45,200	16,423	
	Regional governments or local authorities	3,233	3,588	938		3,955	3,365	717	
	Public sector entities	13,544	12,235	3,185		15,088	13,952	3,057	
	Multilateral Development Banks	19	19	0		20	20	0	
	International Organisations	1,144	1,144	0		832	832	0	
	Institutions	65,933	66,764	7,567		82,507	83,596	7,662	
	Corporates	157,633	134,023	92,792		161,612	138,625	89,272	
	of which: SME	15,789	13,834	12,600		16,382	14,346	12,719	
	Retail	112,732	88,605	63,103		113,704	88,443	62,445	
	of which: SME	19,559	18,220	10,581		30,662	27,664	16,891	
	Secured by mortgages on immovable property	65,754	60,188	24,408		79,457	71,334	30,469	
	of which: SME	4,313	4,256	2,174		9,206	7,986	4,059	
	Exposures in default	22,705	10,332	11,240	12,041	23,090	10,623	11,701	12,206
	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)	2,629	1,132	894		2,886	1,457	701	
Equity	5,906	3,542	7,992		5,896	3,932	8,995		
Securitisation	971	947	557		653	633	509		
Other exposures	26,660	26,669	20,292		24,885	24,888	18,988		
<b>Standardised Total<sup>2</sup></b>	<b>529,245</b>	<b>463,719</b>	<b>249,261</b>	<b>14,617</b>	<b>554,920</b>	<b>486,899</b>	<b>250,960</b>	<b>14,847</b>	

(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).

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
FRANCE	Central governments or central banks	4,674	4,674	624		4,054	4,119	67	
	Regional governments or local authorities	135	119	24		163	148	30	
	Public sector entities	285	267	37		211	199	19	
	Multilateral Development Banks	8	8	0		9	9	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,372	6,119	1,004		6,175	7,908	1,312	
	Corporates	29,317	27,267	16,346		32,308	30,574	16,101	
	of which: SME	1,739	1,595	1,457		1,403	1,255	1,133	
	Retail	27,761	16,233	11,481		28,281	16,044	11,341	
	of which: SME	4,520	4,077	2,371		6,152	5,121	3,148	
	Secured by mortgages on immovable property	14,356	14,046	6,083		14,150	13,678	5,926	
	of which: SME	1,453	1,420	805		1,264	1,143	604	
	Exposures in default	3,713	1,721	1,887	0	4,103	1,770	1,943	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)	2,525	1,028	859		2,769	1,340	584	
Equity	3,116	1,320	2,747		2,799	1,340	2,845		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>11,089</b>	<b>11,089</b>	<b>6,625</b>	<b>2,598</b>	<b>10,660</b>	<b>10,660</b>	<b>6,231</b>	<b>2,506</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
UNITED STATES	Central governments or central banks	22,093	22,094	1,520		10,555	10,573	1,597	
	Regional governments or local authorities	312	245	49		959	752	157	
	Public sector entities	9,281	9,134	639		10,929	10,921	604	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	12,360	12,324	440		19,419	19,410	549	
	Corporates	40,260	32,603	31,868		44,979	37,467	31,134	
	of which: SME	3,903	3,713	3,074		3,762	3,520	2,924	
	Retail	20,884	16,865	12,649		20,954	17,091	12,819	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9,615	9,594	3,931		17,114	15,943	7,314	
	of which: SME	55	54	29		100	97	55	
	Exposures in default	323	216	286	0	341	235	298	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	69	58	145		69	64	160		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>1,298</b>	<b>1,298</b>	<b>1,401</b>	<b>461</b>	<b>1,323</b>	<b>1,323</b>	<b>1,400</b>	<b>484</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
BELGIUM	Central governments or central banks	5,533	5,535	4,628		5,478	5,478	4,353	
	Regional governments or local authorities	410	409	17		385	385	19	
	Public sector entities	253	253	3		375	375	5	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	61	61	0		59	59	0	
	Institutions	2,915	2,877	1,426		2,878	2,875	1,439	
	Corporates	3,017	2,977	604		2,382	2,350	640	
	of which: SME	102	81	70		106	85	74	
	Retail	1,981	1,150	856		2,091	1,225	910	
	of which: SME	54	52	32		428	396	288	
	Secured by mortgages on immovable property	48	48	17		44	44	16	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	199	143	181	0	203	145	183	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	745	390	698		700	402	711		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>3,203</b>	<b>3,203</b>	<b>3,069</b>	<b>220</b>	<b>2,325</b>	<b>2,325</b>	<b>2,192</b>	<b>237</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
ITALY	Central governments or central banks	3,901	4,017	3,550		3,769	3,833	3,577	
	Regional governments or local authorities	2,158	1,598	320		2,139	1,776	355	
	Public sector entities	3,630	2,488	2,486		3,541	2,425	2,425	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,143	1,993	822		3,398	3,260	725	
	Corporates	10,466	10,110	9,270		10,938	10,578	9,282	
	of which: SME	2,087	1,913	1,733		2,350	2,159	1,953	
	Retail	25,579	22,042	15,445		27,206	23,479	16,490	
	of which: SME	6,530	6,173	3,543		6,970	6,593	3,825	
	Secured by mortgages on immovable property	22,242	22,141	8,494		21,525	21,426	8,190	
	of which: SME	2,799	2,777	1,338		2,819	2,798	1,340	
	Exposures in default	13,034	5,938	6,315	0	12,799	5,734	6,079	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	23	20	50		12	9	24	
Securitisation									
Other exposures	3,958	3,958	3,599		3,850	3,850	3,510		
<b>Standardised Total<sup>2</sup></b>			<b>7,426</b>				<b>7,560</b>		

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
UNITED KINGDOM	Central governments or central banks	232	232	181		1,653	1,653	247	
	Regional governments or local authorities	15	15	3		25	25	5	
	Public sector entities	20	19	4		13	13	3	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	15,684	15,676	378		16,584	16,630	507	
	Corporates	23,725	23,283	2,137		20,135	19,752	1,879	
	of which: SME	628	626	603		640	640	611	
	Retail	1,894	1,894	1,143		2,148	2,147	1,296	
	of which: SME	1,879	1,879	1,132		2,135	2,135	1,286	
	Secured by mortgages on immovable property	128	128	52		315	302	109	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	59	38	49	0	66	39	57	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	169	127	317		198	152	380	
Securitisation									
Other exposures	1,494	1,494	1,108		1,828	1,828	1,382		
<b>Standardised Total<sup>2</sup></b>			<b>96</b>				<b>100</b>		

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
GERMANY	Central governments or central banks	250	251	72		1,670	1,670	52	
	Regional governments or local authorities	43	43	7		63	63	13	
	Public sector entities	59	59	9		17	17	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	13,457	13,429	754		17,204	17,182	827	
	Corporates	2,076	2,062	1,532		3,027	3,003	1,824	
	of which: SME	114	113	97		194	194	163	
	Retail	4,236	4,088	2,749		4,759	4,380	2,968	
	of which: SME	1,819	1,819	1,047		2,472	2,471	1,536	
	Secured by mortgages on immovable property	22	22	8		22	22	14	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	200	103	126	0	215	113	139	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	10	10	24		8	8	21	
Securitisation									
Other exposures	403	403	307		401	401	309		
<b>Standardised Total<sup>2</sup></b>			<b>111</b>				<b>115</b>		

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
JAPAN	Central governments or central banks	1,189	1,189	304		1,222	1,222	313	
	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	2,231	2,220	132		2,764	2,758	124	
	Corporates	2,168	2,168	20		2,791	2,791	21	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	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	0	0	0		0	0	0	
Securitisation									
Other exposures	434	434	227		19	19	19		
<b>Standardised Total<sup>2</sup></b>			<b>0</b>				<b>0</b>		

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
NETHERLANDS	Central governments or central banks	62	5,133	18		114	4,997	22	
	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	312	296	94		295	286	82	
	Corporates	1,023	1,018	982		1,134	1,132	1,090	
	of which: SME								
	Retail	137	137	137		183	182	182	
	Secured by mortgages on immovable property	1,186	1,186	889		940	940	705	
	of which: SME	3	3	2		939	939	704	
	Exposures in default	9,644	4,590	2,103		9,359	4,496	2,043	
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	75	28	30	0	77	35	37	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	54	54	135		44	41	103		
Other exposures	232	232	156		247	247	170		
<b>Standardised Total<sup>2</sup></b>				<b>33</b>				<b>29</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
TURKEY	Central governments or central banks	4,599	4,599	1,569		4,450	4,450	2,406	
	Regional governments or local authorities	136	135	135		131	129	129	
	Public sector entities	0	0	0		1	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,653	1,461	1,136		1,334	1,167	580	
	Corporates	11,006	8,887	8,768		8,944	7,696	7,148	
	of which: SME								
	Retail	4,276	3,639	3,639		4,301	3,660	3,301	
	Secured by mortgages on immovable property	13,288	11,493	8,620		11,487	9,905	6,601	
	of which: SME	6	6	5		6,089	5,243	3,104	
	Exposures in default	1,125	1,125	394		6,045	5,039	2,548	
	Items associated with particularly high risk	0	0	0	0	4,456	3,453	1,811	0
	Covered bonds	518	145	149	0	460	400	586	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	0	0	0		0	0	0		
Other exposures	637	637	577		576	576	530		
<b>Standardised Total<sup>2</sup></b>				<b>490</b>				<b>476</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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>
LUXEMBOURG	Central governments or central banks	93	93	90		99	99	90	
	Regional governments or local authorities	0	0	0		5	5	1	
	Public sector entities	5	5	1		0	0	0	
	Multilateral Development Banks	11	11	0		11	11	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	179	150	33		181	158	34	
	Corporates	508	487	464		485	473	473	
	of which: SME								
	Retail	9	9	9		0	0	0	
	Secured by mortgages on immovable property	46	46	34		48	47	35	
	of which: SME	37	37	28		46	46	35	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	27	1	1	0	28	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)	90	90	22		100	100	100	
	Equity	176	46	85		171	49	87	
Securitisation	0	0	0		0	0	0		
Other exposures	641	641	585		715	715	705		
<b>Standardised Total<sup>2</sup></b>				<b>136</b>				<b>138</b>	

(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) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures





		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		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		
ITALY	Central banks and central governments	24,968	0	24,967	169	0	77	22,703	0	22,701	152	0	63
	Institutions	4,612	0	4,544	560	0	3	4,784	0	4,646	671	0	7
	Corporates	45,929	6,024	36,763	24,356	5,816	3,284	44,725	7,210	35,614	23,823	5,266	3,652
	Corporates - Of Which: Specialised Lending	1,127	217	1,084	615	89	81	1,211	359	1,133	476	51	150
	Corporates - Of Which: SME	11,510	3,555	10,564	9,170	4,172	1,568	11,371	3,860	10,510	8,674	4,288	1,783
	Retail	1	1	1	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	1	1	1	0	0	0	0	0	0	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	1	1	1	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	401	0	325	1,203	0	41	386	0	327	1,211	0	45
	Securitisation												
Other non credit-obligation assets													
IRB Total													

(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).

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		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		
UNITED KINGDOM	Central banks and central governments	4,926	0	4,926	0	0	0	14,163	0	14,163	20	0	0
	Institutions	12,450	2	12,550	922	0	4	12,835	2	12,348	974	0	5
	Corporates	52,390	722	43,837	9,249	1	537	59,973	475	50,092	11,007	87	370
	Corporates - Of Which: Specialised Lending	5,067	182	4,059	933	0	53	5,178	164	4,266	1,014	0	58
	Corporates - Of Which: SME	31	5	25	17	1	685	38	471	103	1	34	
	Retail	13	1	13	6	0	0	11	0	11	5	0	0
	Retail - Secured on real estate property	6	0	6	3	0	0	3	0	3	1	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	6	0	6	3	0	0	1	0	1	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	6	1	6	3	0	0	8	0	8	4	0	0
	Retail - Other Retail - Of Which: SME	1	1	1	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	5	0	5	3	0	0	8	0	8	4	0	0
	Equity	272	0	136	446	0	44	204	0	120	401	0	50
	Securitisation												
Other non credit-obligation assets													
IRB Total													

(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).

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		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		
GERMANY	Central banks and central governments	20,696	0	20,696	94	0	1	11,052	0	11,052	291	0	1
	Institutions	3,862	0	3,794	396	0	1	7,018	0	6,871	607	0	1
	Corporates	15,179	135	10,241	5,044	3	103	17,345	135	12,580	5,332	8	115
	Corporates - Of Which: Specialised Lending	295	0	282	65	0	0	251	0	194	59	0	0
	Corporates - Of Which: SME	226	0	155	158	0	0	198	0	173	188	0	1
	Retail	7,810	323	5,607	2,635	0	252	8,292	314	5,939	2,733	0	236
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	4,066	112	1,852	1,033	0	90	4,215	108	3,845	1,037	0	81
	Retail - Other Retail	3,743	211	3,755	1,602	0	162	4,077	206	4,094	1,696	0	155
	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	3,743	211	3,755	1,602	0	162	4,077	206	4,094	1,696	0	155
	Equity	6	0	3	10	0	0	56	0	45	134	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

(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).

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		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		
JAPAN	Central banks and central governments	31,161	0	31,161	41	0	0	32,861	0	32,861	47	0	0
	Institutions	4,717	2	4,667	291	0	8	5,605	1	5,207	297	0	2
	Corporates	3,226	0	2,752	715	0	1	2,806	0	2,394	614	0	1
	Corporates - Of Which: Specialised Lending	102	0	102	4	0	0	105	0	105	3	0	0
	Corporates - Of Which: SME	2	0	2	1	0	0	3	0	2	1	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	7	0	5	18	0	1	7	0	5	20	0	1
	Securitisation												
Other non credit-obligation assets													
IRB Total													

(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).

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		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			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
NETHERLANDS	Central banks and central governments	5,766	0	5,765	12	0	0	5,309	0	5,307	15	0	0	0	0
	Institutions	2,013	0	1,937	221	0	1	3,755	0	3,505	300	0	1	0	1
	Corporates	17,938	51	14,445	5,750	9	59	19,426	77	15,421	5,613	39	54	0	0
	Corporates - Of Which: Specialised Lending	611	14	516	128	0	4	557	15	468	124	0	4	0	0
	Corporates - Of Which: SME	241	0	222	172	0	0	309	0	296	114	0	0	0	0
	Retail	4	2	4	1	0	2	1	2	0	0	0	0	0	0
	Retail - Secured on real estate property	2	1	2	0	0	1	1	1	1	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	1	2	0	0	1	1	1	1	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	2	0	2	0	0	1	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	1	0	1	0	0	1	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	0	0	0	0	0	0	0	0
	Equity	95	0	94	349	0	1	92	0	91	335	0	1	0	1
Securitisation															
Other non credit-obligation assets															
IRB Total															

(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).

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		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			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
TURKEY	Central banks and central governments	152	0	151	34	0	0	45	0	45	22	0	0	0	0
	Institutions	1,110	0	1,047	331	0	1	1,047	0	969	282	0	0	0	0
	Corporates	2,761	2	2,662	956	0	7	3,098	3	2,984	1,276	0	8	5	0
	Corporates - Of Which: Specialised Lending	876	0	809	176	0	1	928	3	882	344	0	5	0	0
	Corporates - Of Which: SME	114	0	113	41	0	0	240	0	237	66	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	5	0	5	20	0	0	5	0	5	19	0	0	0	0
Securitisation															
Other non credit-obligation assets															
IRB Total															

(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).

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		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			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
LUXEMBOURG	Central banks and central governments	10,165	0	10,091	72	0	2	12,132	0	12,090	89	0	2	0	2
	Institutions	1,433	0	1,407	530	0	1	1,569	0	1,540	567	0	1	0	1
	Corporates	13,365	385	10,854	5,204	66	243	13,573	207	11,262	5,192	30	149	0	0
	Corporates - Of Which: Specialised Lending	178	0	146	126	0	0	273	0	153	115	0	0	0	0
	Corporates - Of Which: SME	702	13	630	222	0	7	1,659	11	1,211	450	1	5	0	0
	Retail	6,001	118	5,084	1,138	12	64	6,162	114	6,238	1,158	13	63	0	0
	Retail - Secured on real estate property	4,687	74	4,710	650	7	26	4,791	72	4,812	634	8	27	0	0
	Retail - Secured on real estate property - Of Which: SME	274	12	275	24	1	3	269	11	270	36	1	4	0	0
	Retail - Secured on real estate property - Of Which: non-SME	4,413	61	4,435	626	6	23	4,522	61	4,542	598	7	23	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	1,313	44	1,374	488	4	38	1,371	42	1,426	524	5	36	0	0
	Retail - Other Retail - Of Which: SME	182	17	188	51	2	14	178	16	184	51	2	14	0	0
	Retail - Other Retail - Of Which: non-SME	1,132	27	1,186	438	3	23	1,193	26	1,243	473	3	22	0	0
	Equity	783	0	718	2,639	0	44	792	0	733	2,691	0	42	0	0
Securitisation															
Other non credit-obligation assets															
IRB Total															

(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).





## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

BNP Paribas SA

(mln EUR)		As of 31/12/2014																
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)			NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: FVO (designated at fair value through profit&loss) banking book	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value				
		Notional value	Fair-value (+)					Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)					
	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Netherlands	9	0	9	8	0	1	3,186	70	0	0	0	55	0	0	0	-54	0
	Poland	116	0	116	114	0	2	0	0	0	0	107	0	0	0	0	-103	-1
	Portugal	74	0	74	0	0	3	0	0	0	0	180	0	0	0	0	-267	0
	Romania	19	0	19	0	0	19	0	0	0	0	26	0	0	0	0	-31	0
	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Slovenia	1	0	1	0	0	1	0	0	0	0	0	0	0	0	0	-41	0
	Spain	12	0	12	0	0	-12	0	0	0	0	0	0	0	0	0	-436	-1
	Sweden	0	0	0	-3	0	-3	15	2	-10	27	0	0	0	0	0	-27	0
<b>Total</b>		<b>171</b>	<b>0</b>	<b>171</b>	<b>123</b>	<b>0</b>	<b>123</b>	<b>332</b>	<b>3</b>	<b>1,466</b>	<b>-48</b>	<b>535</b>	<b>4</b>	<b>-531</b>	<b>-3</b>			

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

BNP Paribas SA

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
						Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
	United Kingdom	0	0	-13	0	0	-13	-350	38	11	-37	247	1	-197	0
	Iceland	0	0	0	0	0	0	0	0	0	0	5	0	-62	-2
	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Norway	22	0	22	22	0	0	0	0	0	0	13	0	-25	0
	Australia	263	0	-704	263	0	-967	0	0	0	0	13	0	0	0
	Canada	276	0	266	276	0	-10	2,305	2	488	-6	0	0	0	0
	Hong Kong	0	0	-319	0	0	-319	0	0	0	0	8	0	-12	0
	Japan	1,407	0	1,407	791	0	616	0	0	0	0	277	0	-218	0
	U.S.	1,844	404	1,833	372	0	1,461	324	4	0	0	105	1	-75	-1
<b>Total</b>		<b>25,911</b>	<b>404</b>	<b>10,903</b>	<b>6,922</b>	<b>0</b>	<b>3,576</b>	<b>341</b>	<b>6</b>	<b>0</b>	<b>0</b>	<b>1,362</b>	<b>10</b>	<b>-1,582</b>	<b>-10</b>

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

BNP Paribas SA

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
	China	329	0	329	0	329	0	0	0	0	102	0	0	0	
	Switzerland	42	42	0	0	0	0	0	0	0	0	0	0	0	
	Other advanced economies non EEA	292	0	97	120	-23	0	0	0	59	0	0	-141	0	
	Other Central and eastern Europe countries non EEA	704	1	703	329	0	374	0	0	114	126	-5,683	-115	-1	
	Middle East	140	113	27	27	0	0	0	0	25	0	0	-140	0	
	Latin America and the Caribbean	1,066	11	1,054	180	0	874	203	30	1,123	79	-1,159	-64	-6	
	Africa	16	0	16	16	0	0	0	0	0	0	0	0	0	
	Others	386	8	385	264	0	121	-10	1	110	62	-488	-48	-5	
	Total	4,831	1,345	4,659	2,472	0	661	150	9	0	1,885	10,397	-1,696	0	

**Notes and definitions**

- (1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments



(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[ 0 - 3M ]	Austria	16	0	16	16	0	0	0	0	0	37	1	57	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	43	1	-209	-1	
[ 1Y - 2Y ]		137	0	105	95	0	9	0	0	0	375	6	-571	-9	
[ 2Y - 3Y ]		311	0	246	199	0	48	0	0	0	82	2	-361	-8	
[ 3Y - 5Y ]		1,671	0	1,631	1,636	0	-5	0	0	0	421	0	-285	-9	
[ 5Y - 10Y ]		750	0	739	420	0	319	0	0	0	129	5	-121	-5	
[ 10Y - more ]	437	0	89	101	0	-20	75	0	0	0	0	0	0	0	
<b>Total</b>	<b>3,322</b>	<b>0</b>	<b>2,817</b>	<b>2,466</b>	<b>0</b>	<b>351</b>	<b>75</b>	<b>20</b>	<b>0</b>	<b>1,088</b>	<b>24</b>	<b>-1,601</b>	<b>-33</b>		
[ 0 - 3M ]	Belgium	614	90	614	482	0	42	50	1	0	93	0	-127	0	
[ 3M - 1Y ]		1,485	176	1,204	1,155	0	-127	820	32	0	887	7	-510	-4	
[ 1Y - 2Y ]		3,454	191	3,422	3,065	0	167	50	2	-5	470	7	-925	-13	
[ 2Y - 3Y ]		3,290	59	3,290	3,050	0	181	548	30	200	464	10	-542	-10	
[ 3Y - 5Y ]		2,015	337	1,938	1,407	0	193	35	2	170	228	10	-226	-5	
[ 5Y - 10Y ]		7,367	381	6,565	6,568	0	-184	1,812	107	-27	103	3	-86	-3	
[ 10Y - more ]	2,855	134	2,181	2,394	0	-346	585	208	3,874	-154	0	0	0		
<b>Total</b>	<b>21,082</b>	<b>1,367</b>	<b>19,414</b>	<b>18,122</b>	<b>0</b>	<b>-75</b>	<b>3,900</b>	<b>382</b>	<b>4,944</b>	<b>-192</b>	<b>2,246</b>	<b>37</b>	<b>-2,416</b>	<b>-38</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0	29	0	-37	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	-49	0	56	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	-55	0	40	-1	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	6	1	20	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	3	0	
[ 5Y - 10Y ]		0	0	-2	0	0	-1	0	0	0	0	0	0	0	
[ 10Y - more ]	1	0	-1	0	0	-1	0	0	0	0	0	0	0		
<b>Total</b>	<b>1</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-68</b>	<b>1</b>	<b>78</b>	<b>-2</b>		
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	13	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	-8	0	5	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	-5	0	10	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	-4	0	4	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-18</b>	<b>1</b>	<b>33</b>	<b>-1</b>		
[ 0 - 3M ]	Czech Republic	23	0	23	0	0	23	0	0	0	0	0	51	0	
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0	22	0	-20	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	95	1	-93	-1	
[ 2Y - 3Y ]		88	0	88	68	0	19	0	0	0	33	0	-33	-1	
[ 3Y - 5Y ]		1	0	1	0	0	1	0	0	0	35	1	29	-1	
[ 5Y - 10Y ]		19	0	19	12	0	7	0	0	0	9	0	-18	0	
[ 10Y - more ]	22	0	22	0	0	22	0	0	0	0	0	0	0		
<b>Total</b>	<b>154</b>	<b>0</b>	<b>153</b>	<b>80</b>	<b>0</b>	<b>73</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>195</b>	<b>3</b>	<b>-85</b>	<b>-4</b>		
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	100	-3	19	0	-21	0	
[ 3M - 1Y ]		109	0	109	102	0	7	0	94	-4	109	1	-59	0	
[ 1Y - 2Y ]		39	0	39	0	0	39	0	127	-10	151	1	-218	-2	
[ 2Y - 3Y ]		6	0	6	0	0	6	0	0	0	83	0	-80	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	70	0	-75	0	
[ 5Y - 10Y ]		17	0	17	0	0	-8	0	0	0	-45	0	51	-1	
[ 10Y - more ]	5	0	5	0	0	5	0	0	0	0	0	0	0		
<b>Total</b>	<b>176</b>	<b>0</b>	<b>145</b>	<b>102</b>	<b>0</b>	<b>43</b>	<b>0</b>	<b>321</b>	<b>-17</b>	<b>397</b>	<b>3</b>	<b>-403</b>	<b>-3</b>		
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Finland	188	0	178	188	0	-9	50	5	0	48	0	-107	0	
[ 3M - 1Y ]		50	0	45	0	0	45	151	3	4,400	-65	252	1	-272	
[ 1Y - 2Y ]		10	0	10	0	0	10	881	0	0	0	320	0	-1	
[ 2Y - 3Y ]		0	0	-10	0	0	-10	0	1	4,520	-385	94	1	-83	
[ 3Y - 5Y ]		491	0	464	377	0	86	4,240	153	0	0	1	198	-1	
[ 5Y - 10Y ]		75	0	36	0	0	36	2,651	240	0	-7	0	0	0	
[ 10Y - more ]	3	0	-15	0	0	-15	0	1,171	0	24	0	0	0		
<b>Total</b>	<b>817</b>	<b>0</b>	<b>709</b>	<b>565</b>	<b>0</b>	<b>143</b>	<b>8,372</b>	<b>453</b>	<b>10,091</b>	<b>-474</b>	<b>871</b>	<b>3</b>	<b>-939</b>	<b>-3</b>	
[ 0 - 3M ]	France	4,033	0	3,970	0	0	3,970	0	96	-33	45	0	-28	0	
[ 3M - 1Y ]		26	0	26	376	0	63	12	0	-12	72	0	-70	0	
[ 1Y - 2Y ]		728	79	364	351	0	-67	62	1	-73	235	1	-136	0	
[ 2Y - 3Y ]		1,318	2	1,172	1,102	0	68	25	2	50	0	0	-4	0	
[ 3Y - 5Y ]		3,468	20	2,492	2,591	0	-120	81	2	-88	72	1	198	0	
[ 5Y - 10Y ]		6,745	39	2,573	4,592	0	-2,182	135	6	0	22	121	0	0	
[ 10Y - more ]	2,144	45	-1,733	800	0	-2,813	27	20	-4	0	0	0	0		
<b>Total</b>	<b>19,089</b>	<b>211</b>	<b>9,321</b>	<b>9,813</b>	<b>0</b>	<b>-1,062</b>	<b>342</b>	<b>15</b>	<b>430</b>	<b>-154</b>	<b>801</b>	<b>123</b>	<b>-436</b>	<b>-1</b>	



(mln EUR)		As of 30/06/2015															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
						of which: FVO (designated at fair value through profit/loss) banking book		of which: Financial assets held for trading (2)		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		of which: loans and advances		of which: AFS banking book				Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Netherlands	61	0	61	60	0	1	0	0	7,188	-42	-41	0	0	-44	0	0
[ 3M - 1Y ]		50	0	50	0	0	50	6,057	156	0	144	1	1	196	0	0	0
[ 1Y - 2Y ]		273	0	216	0	0	216	9,559	51	0	674	3	3	528	-2	0	0
[ 2Y - 3Y ]		3,503	0	3,434	3,251	0	183	0	13,905	0	-479	504	3	3	500	-3	0
[ 3Y - 5Y ]		965	0	529	726	0	-197	0	7,180	0	-461	425	3	3	-428	-3	0
[ 5Y - 10Y ]		757	0	39	228	0	-189	0	2,230	0	-579	6	1	97	-1	0	0
[ 10Y - more ]	374	0	-278	132	0	-410	0	4,487	0	-2,018	1	1	195	0	0	0	
<b>Total</b>		<b>5,983</b>	<b>0</b>	<b>4,050</b>	<b>4,396</b>	<b>0</b>	<b>-346</b>	<b>15,616</b>	<b>207</b>	<b>35,000</b>	<b>-3,578</b>	<b>1,989</b>	<b>18</b>	<b>-1,793</b>	<b>-9</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	2	0	2	0	0	1	0	0	2,328	-52	4	0	0	73	0	0
[ 3M - 1Y ]		211	0	211	45	0	165	0	0	0	203	1	1	198	-2	0	0
[ 1Y - 2Y ]		532	0	514	464	0	49	0	0	0	125	1	1	-297	-3	0	0
[ 2Y - 3Y ]		485	0	366	467	0	-101	0	0	0	205	3	3	-175	-3	0	0
[ 3Y - 5Y ]		607	0	598	477	0	81	0	0	0	136	4	4	-78	-2	0	0
[ 5Y - 10Y ]		660	0	559	483	0	76	0	90	2	0	119	2	2	-24	0	0
[ 10Y - more ]	84	0	84	0	0	84	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>2,580</b>	<b>0</b>	<b>2,294</b>	<b>1,937</b>	<b>0</b>	<b>356</b>	<b>90</b>	<b>2</b>	<b>2,328</b>	<b>-52</b>	<b>792</b>	<b>11</b>	<b>-696</b>	<b>-10</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Portugal	75	0	55	0	0	55	0	0	-186	-30	40	0	0	-58	0	0
[ 3M - 1Y ]		106	0	79	0	0	6	0	-269	-6	349	1	1	-311	-1	0	0
[ 1Y - 2Y ]		272	0	235	217	0	-36	0	0	0	-38	1	1	43	-2	0	0
[ 2Y - 3Y ]		443	0	408	223	0	5	0	0	0	-437	7	7	309	-4	0	0
[ 3Y - 5Y ]		0	0	-75	0	0	-75	0	0	0	-215	5	5	231	-5	0	0
[ 5Y - 10Y ]		183	0	175	110	0	21	0	609	-59	-96	11	11	127	-9	0	0
[ 10Y - more ]	70	0	69	0	0	27	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>1,148</b>	<b>0</b>	<b>967</b>	<b>550</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>154</b>	<b>-94</b>	<b>-397</b>	<b>26</b>	<b>342</b>	<b>-21</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0	0	0	0	31	0	-31	0	0
[ 3M - 1Y ]		5	0	5	0	0	5	0	0	0	21	0	0	24	0	-24	0
[ 1Y - 2Y ]		20	16	20	0	0	4	0	0	0	0	95	1	1	-124	-1	0
[ 2Y - 3Y ]		5	5	5	0	0	0	0	0	0	0	73	1	1	-86	-1	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	4	0	0	79	-1	0
[ 5Y - 10Y ]		12	0	2	0	0	2	0	0	0	0	0	0	0	6	0	0
[ 10Y - more ]	47	21	6	0	0	6	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>49</b>	<b>21</b>	<b>39</b>	<b>0</b>	<b>0</b>	<b>18</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>224</b>	<b>3</b>	<b>-181</b>	<b>-3</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0	0	0	15	0	-15	0	0
[ 3M - 1Y ]		0	0	-2	0	0	-2	189	10	0	0	24	0	0	-24	0	0
[ 1Y - 2Y ]		13	0	13	12	0	1	0	0	0	12	0	0	-10	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	5	0	-2	0	0	0
[ 3Y - 5Y ]		8	0	8	5	0	3	0	0	0	192	-32	24	1	-40	-2	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	84	-15	2	0	-7	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	57	0	0	0	0	0	0	
<b>Total</b>		<b>21</b>	<b>0</b>	<b>19</b>	<b>18</b>	<b>0</b>	<b>1</b>	<b>246</b>	<b>15</b>	<b>276</b>	<b>-47</b>	<b>67</b>	<b>1</b>	<b>-57</b>	<b>-3</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0	-38	1	0	-28	0	-1	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		3	0	3	0	0	3	0	0	0	0	11	0	0	-51	-1	0
[ 3Y - 5Y ]		0	0	-11	0	0	-11	0	0	0	0	0	0	0	-14	0	0
[ 5Y - 10Y ]		29	0	21	0	0	21	29	0	0	449	-31	4	0	4	0	0
[ 10Y - more ]	-1	0	-2	0	0	-2	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>33</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>449</b>	<b>-31</b>	<b>14</b>	<b>0</b>	<b>-87</b>	<b>-2</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	100	0	100	0	0	100	0	0	0	0	56	0	-26	0	0	0
[ 3M - 1Y ]		444	0	277	383	0	-106	1,448	8	100	0	1,314	9	-1,748	-8	0	0
[ 1Y - 2Y ]		1,321	0	1,182	1,207	0	-25	0	299	0	1,870	13	13	-1,526	-11	0	0
[ 2Y - 3Y ]		230	0	159	0	0	159	0	0	0	3,485	28	0	-3,819	-29	0	0
[ 3Y - 5Y ]		2,049	16	1,552	1,696	0	-160	305	4	0	0	334	3	-451	-4	0	0
[ 5Y - 10Y ]		965	0	268	416	0	-148	250	2	0	0	-348	6	282	-5	0	0
[ 10Y - more ]	1,510	0	1,007	600	0	-600	0	100	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>6,619</b>	<b>16</b>	<b>4,545</b>	<b>4,301</b>	<b>0</b>	<b>-608</b>	<b>2,103</b>	<b>45</b>	<b>399</b>	<b>-3</b>	<b>6,711</b>	<b>75</b>	<b>-7,447</b>	<b>-60</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Sweden	80	0	80	0	0	80	0	0	-16	0	42	0	-40	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	27	-3	0	-24	0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	1,626	11	0	1	46	1	46	1	0	0
[ 2Y - 3Y ]		34	0	34	0	0	34	0	0	0	380	-7	1	-121	-1	0	0
[ 3Y - 5Y ]		-3	0	3	0	0	-3	0	0	0	135	0	2	45	-1	0	0
[ 5Y - 10Y ]		19	0	-41	0	0	-41	0	0	0	-39	-5	0	-43	0	0	0
[ 10Y - more ]	47	0	45	0	0	45	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>184</b>	<b>0</b>	<b>122</b>	<b>0</b>	<b>0</b>	<b>122</b>	<b>1,653</b>	<b>11</b>	<b>932</b>	<b>-27</b>	<b>372</b>	<b>3</b>	<b>-353</b>	<b>-2</b>	<b>0</b>	<b>0</b>

(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances	of which: FVS (designated at fair value through profit&loss) banking book	of which: AFS banking book	of which: FV0 (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[ 0 - 3M ]		336	0	329	0	329	0	0	0	138	0	-103	0		
[ 3M - 1Y ]		50	0	50	7	53	0	4	4	454	3	-442	-3		
[ 1Y - 2Y ]		1,300	0	1,164	12	1,159	0	-7	0	479	7	-477	-7		
[ 2Y - 3Y ]		100	0	36	14	22	0	0	0	537	10	-539	-9		
[ 3Y - 5Y ]		1,280	0	895	0	895	0	-3	0	239	6	-239	-6		
[ 5Y - 10Y ]		1,942	0	1,349	1,405	-56	0	0	0	186	7	-125	-5		
[ 10Y - more ]		787	0	217	0	217	0	0	0	0	0	0	0		
<b>Total</b>		<b>5,805</b>	<b>0</b>	<b>4,050</b>	<b>2,336</b>	<b>1,159</b>	<b>555</b>	<b>-9</b>	<b>4</b>	<b>2,033</b>	<b>34</b>	<b>-1,856</b>	<b>-33</b>		
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	10	0	-25	-1		
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	4	1	-16	0		
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	-20	0	-8	-2		
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	4	0	-4	-1		
[ 5Y - 10Y ]		4	0	4	0	4	0	0	0	0	0	0	0		
[ 10Y - more ]		0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>4</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-11</b>	<b>1</b>	<b>-22</b>	<b>-5</b>		
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0		
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0		
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0		
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0		
[ 10Y - more ]		0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3M - 1Y ]		57	0	57	57	0	0	0	0	56	0	-51	0		
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	-14	0		
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	68	0	-106	-1		
[ 3Y - 5Y ]		0	0	-9	0	-9	0	0	0	132	1	-114	-1		
[ 5Y - 10Y ]		0	0	-4	0	-4	0	0	0	2	0	-39	0		
[ 10Y - more ]		0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>61</b>	<b>0</b>	<b>44</b>	<b>57</b>	<b>0</b>	<b>-13</b>	<b>0</b>	<b>0</b>	<b>293</b>	<b>2</b>	<b>-323</b>	<b>-2</b>		
[ 0 - 3M ]	Australia	441	0	-395	408	0	-803	0	0	0	0	-20	0		
[ 3M - 1Y ]		709	0	656	588	0	148	0	0	18	0	-43	0		
[ 1Y - 2Y ]		280	0	231	267	0	-35	0	0	76	1	-18	0		
[ 2Y - 3Y ]		596	0	571	119	0	452	0	0	50	1	-15	0		
[ 3Y - 5Y ]		1,193	0	1,151	522	0	629	0	0	191	6	-257	-8		
[ 5Y - 10Y ]		128	0	78	52	0	26	0	0	38	2	-86	-3		
[ 10Y - more ]		25	0	20	0	0	20	0	0	0	0	0	0		
<b>Total</b>		<b>3,272</b>	<b>0</b>	<b>2,313</b>	<b>1,876</b>	<b>0</b>	<b>437</b>	<b>0</b>	<b>0</b>	<b>374</b>	<b>11</b>	<b>-439</b>	<b>-12</b>		
[ 0 - 3M ]	Canada	124	0	111	124	0	-13	2,223	50	-11	0	0	0		
[ 3M - 1Y ]		384	0	384	380	0	4	8,584	179	174	-13	0	0		
[ 1Y - 2Y ]		113	0	113	133	0	20	2,115	37	133	-8	0	0		
[ 2Y - 3Y ]		137	0	137	137	0	0	331	16	144	-18	0	0		
[ 3Y - 5Y ]		904	0	904	834	0	69	883	134	3,492	-24	0	0		
[ 5Y - 10Y ]		390	0	368	104	0	264	434	69	8,268	-130	0	0		
[ 10Y - more ]		24	0	24	0	0	24	0	0	0	0	0	0		
<b>Total</b>		<b>2,076</b>	<b>0</b>	<b>2,041</b>	<b>1,693</b>	<b>0</b>	<b>349</b>	<b>14,614</b>	<b>486</b>	<b>12,216</b>	<b>-203</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Hong Kong	1,856	0	1,616	1,774	0	-157	0	0	0	0	0	0		
[ 3M - 1Y ]		275	0	241	25	0	215	0	0	0	0	0	0		
[ 1Y - 2Y ]		302	0	258	0	0	258	0	0	0	0	-5	0		
[ 2Y - 3Y ]		232	0	212	0	0	212	0	0	0	0	0	0		
[ 3Y - 5Y ]		91	0	-20	0	0	-20	0	0	93	0	0	0		
[ 5Y - 10Y ]		66	0	-246	0	0	-246	0	0	-10	0	0	0		
[ 10Y - more ]		-178	0	-178	0	0	-178	0	0	0	0	0	0		
<b>Total</b>		<b>2,823</b>	<b>0</b>	<b>1,933</b>	<b>1,799</b>	<b>0</b>	<b>134</b>	<b>0</b>	<b>0</b>	<b>185</b>	<b>-16</b>	<b>0</b>	<b>-5</b>		
[ 0 - 3M ]	Japan	3,054	0	2,812	1,467	0	1,345	14,483	59	0	1	0	0		
[ 3M - 1Y ]		694	0	694	690	0	4	0	0	66	1	-1	-1		
[ 1Y - 2Y ]		1,072	0	898	889	0	9	0	0	2	3	-9	-2		
[ 2Y - 3Y ]		88	0	88	38	0	50	0	0	5	14	-4	-12		
[ 3Y - 5Y ]		992	0	644	0	0	644	147	7	7	-135	-33	-33		
[ 5Y - 10Y ]		2,599	0	-788	0	0	-788	0	0	11	11	-69	-12		
[ 10Y - more ]		2,154	0	65	0	0	-65	0	0	0	0	0	0		
<b>Total</b>		<b>10,583</b>	<b>0</b>	<b>4,106</b>	<b>3,046</b>	<b>0</b>	<b>1,060</b>	<b>14,640</b>	<b>65</b>	<b>0</b>	<b>91</b>	<b>-218</b>	<b>-60</b>		
[ 0 - 3M ]	U.S.	1,038	0	766	686	79	79	0	0	-30	3	-105	-1		
[ 3M - 1Y ]		5,149	220	5,077	3,664	0	3,664	201	-1	-114	4	-692	-3		
[ 1Y - 2Y ]		3,220	0	766	1,142	0	-376	0	0	513	1	-461	-1		
[ 2Y - 3Y ]		3,872	0	2,069	2,685	0	-616	0	0	411	2	-275	-1		
[ 3Y - 5Y ]		3,539	0	-1,673	1,749	0	-3,422	0	0	224	1	-191	-1		
[ 5Y - 10Y ]		4,542	0	2,913	37	0	2,875	0	0	0	37	-41	0		
[ 10Y - more ]		2,698	0	2,162	28	0	2,134	0	0	0	0	0	0		
<b>Total</b>		<b>24,059</b>	<b>220</b>	<b>12,080</b>	<b>8,021</b>	<b>0</b>	<b>3,839</b>	<b>0</b>	<b>201</b>	<b>-1</b>	<b>1,004</b>	<b>-1,766</b>	<b>-8</b>		

(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[ 0 - 3M ]	China	26	0	26	0	0	0	0	0	33	0	-17	0		
[ 3M - 1Y ]		27	0	27	0	0	0	0	0	45	0	160	-1		
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	230	3	-228	-3		
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	242	3	-281	-4		
[ 3Y - 5Y ]		25	0	25	0	0	0	0	0	2,699	39	-2,337	-34		
[ 5Y - 10Y ]		223	0	223	0	0	0	0	0	364	5	-43	-2		
[ 10Y - more ]	11	0	11	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>312</b>	<b>0</b>	<b>312</b>	<b>0</b>	<b>0</b>	<b>312</b>	<b>0</b>	<b>0</b>	<b>3,613</b>	<b>51</b>	<b>-3,065</b>	<b>-33</b>		
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3M - 1Y ]		12	0	12	0	0	-5	2	0	0	0	0	0		
[ 1Y - 2Y ]		268	0	268	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y ]		122	0	122	0	1	0	0	0	0	0	0	0		
[ 3Y - 5Y ]		10	0	10	0	0	0	0	0	0	0	0	0		
[ 5Y - 10Y ]		63	0	63	59	3	0	0	0	0	0	0	0		
[ 10Y - more ]	12	0	12	0	0	0	0	0	0	0	0	0			
<b>Total</b>		<b>487</b>	<b>0</b>	<b>486</b>	<b>482</b>	<b>0</b>	<b>5</b>	<b>-5</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Other advanced economies non EEA	532	0	532	156	0	376	0	0	18	0	-52	0		
[ 3M - 1Y ]		659	0	659	424	0	185	0	0	381	3	216	-2		
[ 1Y - 2Y ]		360	0	360	340	0	-22	0	0	243	4	-262	-4		
[ 2Y - 3Y ]		167	0	160	33	0	127	0	0	561	12	-678	-15		
[ 3Y - 5Y ]		18	0	3	0	0	3	0	0	1,819	46	-1,643	-42		
[ 5Y - 10Y ]		96	0	67	33	0	34	0	0	991	24	-1,054	-23		
[ 10Y - more ]	92	0	72	0	0	22	0	0	10	0	0	0			
<b>Total</b>		<b>1,924</b>	<b>0</b>	<b>1,778</b>	<b>1,036</b>	<b>0</b>	<b>724</b>	<b>0</b>	<b>0</b>	<b>4,032</b>	<b>89</b>	<b>-3,906</b>	<b>-86</b>		
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	175	0	175	124	0	51	0	0	174	0	-141	0		
[ 3M - 1Y ]		465	0	465	420	0	45	0	0	261	2	-282	-1		
[ 1Y - 2Y ]		629	0	629	356	0	229	0	0	-986	5	493	-6		
[ 2Y - 3Y ]		197	0	165	76	0	89	0	0	-820	14	695	-11		
[ 3Y - 5Y ]		310	44	-59	183	0	-354	0	0	-3,286	152	2,620	-115		
[ 5Y - 10Y ]		417	0	115	169	0	-96	0	0	-676	51	1,074	-67		
[ 10Y - more ]	241	2	200	4	0	193	0	0	2	0	0	0			
<b>Total</b>		<b>2,434</b>	<b>90</b>	<b>1,690</b>	<b>1,332</b>	<b>0</b>	<b>157</b>	<b>0</b>	<b>0</b>	<b>-5,332</b>	<b>225</b>	<b>4,367</b>	<b>-200</b>		
[ 0 - 3M ]	Middle East	475	224	475	250	0	0	0	0	29	0	-18	0		
[ 3M - 1Y ]		29	7	29	22	0	0	106	0	177	1	-161	-2		
[ 1Y - 2Y ]		201	201	201	0	0	0	0	0	276	6	-295	-6		
[ 2Y - 3Y ]		114	102	114	13	0	0	0	0	371	11	-334	-9		
[ 3Y - 5Y ]		1	0	-5	0	0	-6	0	0	281	14	-306	-13		
[ 5Y - 10Y ]		1	1	1	0	0	0	0	0	65	1	-103	-2		
[ 10Y - more ]	15	15	15	0	0	0	0	0	0	0	0	0			
<b>Total</b>		<b>837</b>	<b>550</b>	<b>831</b>	<b>285</b>	<b>0</b>	<b>-5</b>	<b>106</b>	<b>0</b>	<b>1,200</b>	<b>33</b>	<b>-1,217</b>	<b>-32</b>		
[ 0 - 3M ]	Latin America and the Caribbean	41	0	41	0	0	46	0	0	247	4	-301	-3		
[ 3M - 1Y ]		1,580	0	1,580	174	0	1,325	0	0	913	53	-1,271	-52		
[ 1Y - 2Y ]		204	33	201	74	0	93	269	46	1,110	98	-918	-101		
[ 2Y - 3Y ]		81	79	80	0	0	1	0	0	26	0	-56	-136		
[ 3Y - 5Y ]		195	175	182	0	0	7	0	0	-2,970	369	3,098	-410		
[ 5Y - 10Y ]		331	272	278	30	0	-24	0	0	-1,278	159	1,060	-127		
[ 10Y - more ]	191	140	152	0	0	13	0	0	0	0	0	0			
<b>Total</b>		<b>2,632</b>	<b>781</b>	<b>2,525</b>	<b>292</b>	<b>0</b>	<b>1,451</b>	<b>269</b>	<b>46</b>	<b>-1,852</b>	<b>842</b>	<b>1,614</b>	<b>-828</b>		
[ 0 - 3M ]	Africa	33	0	33	32	1	0	0	0	0	0	0	0		
[ 3M - 1Y ]		351	0	351	0	0	14	0	0	-2	0	-2	0		
[ 1Y - 2Y ]		113	36	113	71	0	6	0	0	0	0	0	0		
[ 2Y - 3Y ]		62	1	62	55	0	0	0	0	0	0	33	0		
[ 3Y - 5Y ]		198	49	198	147	0	0	0	0	0	0	-9	0		
[ 5Y - 10Y ]		388	267	383	114	0	3	0	0	0	0	13	0		
[ 10Y - more ]	13	1	13	-11	0	0	0	0	0	0	0	0			
<b>Total</b>		<b>1,158</b>	<b>353</b>	<b>1,154</b>	<b>768</b>	<b>0</b>	<b>32</b>	<b>0</b>	<b>0</b>	<b>-11</b>	<b>0</b>	<b>42</b>	<b>-1</b>		
[ 0 - 3M ]	Others	547	1	547	382	0	164	0	0	62	0	-92	-12		
[ 3M - 1Y ]		432	4	419	331	0	84	0	0	125	62	-267	-53		
[ 1Y - 2Y ]		628	195	628	365	0	68	0	0	-160	71	-150	-61		
[ 2Y - 3Y ]		515	135	352	143	0	74	0	0	-559	130	748	-114		
[ 3Y - 5Y ]		159	734	348	0	0	227	174	7	-3,603	321	4,155	-343		
[ 5Y - 10Y ]		1,035	835	866	10	0	21	0	0	-2,432	231	2,223	-200		
[ 10Y - more ]	255	134	44	0	0	-91	0	0	0	0	0	0			
<b>Total</b>		<b>4,172</b>	<b>1,464</b>	<b>3,590</b>	<b>1,580</b>	<b>0</b>	<b>546</b>	<b>179</b>	<b>7</b>	<b>-6,567</b>	<b>825</b>	<b>6,617</b>	<b>-782</b>		

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

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

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

## 2015 EU-wide Transparency Exercise

### Information on performing and non-performing exposures

BNP Paribas SA

	As of 31/12/2014							As of 30/06/2015							
	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 <sup>4</sup>		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: defaulted	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>			
(min EUR, %)															
<b>Debt securities (including at amortised cost and fair value)</b>	<b>156,197</b>	<b>0</b>	<b>829</b>	<b>829</b>	<b>47</b>	<b>442</b>	<b>0</b>	<b>171,279</b>	<b>0</b>	<b>728</b>	<b>728</b>	<b>30</b>	<b>458</b>	<b>0</b>	
Central banks	5,890	0	45	45	0	2	0	6,233	0	53	53	0	2	0	
General governments	106,686	0	48	48	0	3	0	116,234	0	51	51	0	3	0	
Credit institutions	25,224	0	28	28	0	28	0	29,899	0	16	16	0	16	0	
Other financial corporations	11,112	0	112	112	4	68	0	12,239	0	209	209	13	103	0	
Non-financial corporations	7,286	0	597	597	43	342	0	6,673	0	399	399	17	334	0	
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>708,568</b>	<b>5,449</b>	<b>44,479</b>	<b>43,796</b>	<b>3,567</b>	<b>23,088</b>	<b>14,098</b>	<b>746,916</b>	<b>5,682</b>	<b>44,595</b>	<b>43,739</b>	<b>3,533</b>	<b>23,758</b>	<b>13,666</b>	
Central banks	3,138	0	0	0	0	0	0	3,799	0	0	0	0	0	0	
General governments	27,332	25	336	151	2	61	519	26,994	29	278	131	2	36	444	
Credit institutions	19,779	4	427	427	19	221	110	18,228	1	386	386	23	215	308	
Other financial corporations	38,893	69	1,043	1,043	20	744	349	61,153	272	1,156	1,156	17	840	248	
Non-financial corporations	326,447	3,179	26,604	26,324	1,873	13,963	8,003	337,213	3,171	26,574	26,236	1,808	14,362	7,537	
Households	292,980	2,172	16,069	15,851	1,653	8,099	5,117	299,529	2,209	16,201	15,831	1,682	8,306	5,129	
<b>DEBT INSTRUMENTS other than HFT</b>	<b>864,766</b>	<b>5,449</b>	<b>45,308</b>	<b>44,625</b>	<b>3,614</b>	<b>23,530</b>	<b>14,098</b>	<b>918,196</b>	<b>5,682</b>	<b>45,323</b>	<b>44,467</b>	<b>3,563</b>	<b>24,216</b>	<b>13,666</b>	
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>610,121</b>		<b>1,537</b>	<b>0</b>	<b>137</b>	<b>326</b>	<b>1,010</b>	<b>640,964</b>		<b>1,642</b>	<b>0</b>	<b>137</b>	<b>326</b>	<b>1,481</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)

## 2015 EU-wide Transparency Exercise

### Forborne Exposures

BNP Paribas SA

	As of 31/12/2014					As of 30/06/2015				
	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 <sup>2</sup>		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>1</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>1</b>	<b>1</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	1	1	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	1	1	1	1	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>13,736</b>	<b>7,296</b>	<b>4,040</b>	<b>3,215</b>	<b>5,035</b>	<b>13,268</b>	<b>7,332</b>	<b>3,777</b>	<b>3,057</b>	<b>4,994</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	2	0	0	0	198	103	102	11	11	220
Credit institutions	0	0	1	0	48	5	5	4	3	6
Other financial corporations	403	55	11	11	72	542	196	48	48	69
Non-financial corporations	5,434	4,249	1,548	1,522	2,076	5,648	4,299	1,836	1,749	2,224
Households	7,898	2,992	2,480	1,682	2,642	6,969	2,730	1,879	1,247	2,475
<b>DEBT INSTRUMENTS other than HFT</b>	<b>13,737</b>	<b>7,297</b>	<b>4,040</b>	<b>3,216</b>	<b>5,035</b>	<b>13,270</b>	<b>7,334</b>	<b>3,778</b>	<b>3,058</b>	<b>4,994</b>
<b>Loan commitments given</b>	<b>114</b>	<b>2</b>	<b>2</b>	<b>0</b>	<b>11</b>	<b>95</b>	<b>0</b>	<b>3</b>	<b>2</b>	<b>27</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□



## 2015 EU-wide Transparency Exercise

### Leverage ratio

BNP Paribas SA

(mln EUR, %)

		As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
<b>A</b>	<b>Tier 1 capital</b>	70,378	73,908	LCom {20}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
<b>B</b>	<b>Total leverage ratio exposures</b>	1,987,801	2,017,267	LCom {21}	
<b>C</b>	<b>Leverage ratio</b>	<b>3.54%</b>	<b>3.66%</b>	A/B	



## 2015 EU-wide Transparency Exercise

### Information on collaterals: Mortgage loans

BNP Paribas SA

	As of 31/12/2014		As of 30/06/2015	
	Mortgage loans [Loans collateralized by immovable property]		Mortgage loans [Loans collateralized by immovable property]	
	Carrying amount	Maximum amount of the collateral that can be considered <sup>1</sup>	Carrying amount	Maximum amount of the collateral that can be considered <sup>1</sup>
(min EUR, %)				
<b>Loans and advances</b>	<i>135,933</i>	<i>103,215</i>	<i>148,989</i>	<i>106,833</i>
of which: Other financial corporations	<i>425</i>	<i>437</i>	<i>623</i>	<i>696</i>
of which: Non-financial corporations	<i>7,498</i>	<i>8,820</i>	<i>22,955</i>	<i>12,023</i>
of which: Households	<i>127,143</i>	<i>93,947</i>	<i>124,549</i>	<i>94,100</i>

<sup>1</sup>This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.