

Bank name:

BNP Paribas

## General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BNP Paribas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2015-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://invest.bnpparibas.com/en/conferences-and-publications">https://invest.bnpparibas.com/en/conferences-and-publications</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	50,747,301	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	35,642,000	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	201,205,839	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	145,298,541	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,820,103	2.b.(2)
c. Other assets	1015	1,271,726,702	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	50,859,439	2.d.(1)
(2) Items subject to a 20% CCF	1022	78,865,550	2.d.(2)
(3) Items subject to a 50% CCF	1023	204,258,996	2.d.(3)
(4) Items subject to a 100% CCF	1024	31,867,069	2.d.(4)
e. Regulatory adjustments	1031		2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,862,296,106	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	43,655,674	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	13,921,996	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	26,872,728	3.c.(2)
(3) Subordinated debt securities	1038	3,023,587	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	34,544,214	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	4,684,353	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	637,092	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,567,815	3.e.(1)
(2) Potential future exposure	1044	62,471,770	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	187,010,521	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	17,307,595	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	117,770,808	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	905,168	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	2,533,969	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,380,835	4.d.(1)
(2) Potential future exposure	1051	62,471,770	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	207,370,146	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	18,034,484	5.a.
b. Senior unsecured debt securities	1054	87,699,710	5.b.
c. Subordinated debt securities	1055	17,166,973	5.c.
d. Commercial paper	1056	31,049,305	5.d.
e. Certificates of deposit	1057	70,719,208	5.e.
f. Common equity	1058	65,088,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	54,600	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	289,812,279	5.h.

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## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	525,656,637	6.a.
b. Brazilian real (BRL)	1062	914	6.b.
c. Canadian dollars (CAD)	1063	540,939,317	6.c.
d. Swiss francs (CHF)	1064	547,688,479	6.d.
e. Chinese yuan (CNY)	1065	886,438,456	6.e.
f. Euros (EUR)	1066	10,100,476,559	6.f.
g. British pounds (GBP)	1067	2,333,004,336	6.g.
h. Hong Kong dollars (HKD)	1068	292,588,505	6.h.
i. Indian rupee (INR)	1069	404,800	6.i.
j. Japanese yen (JPY)	1070	1,973,017,613	6.j.
k. Swedish krona (SEK)	1071	202,500,525	6.k.
l. United States dollars (USD)	1072	15,389,917,560	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	32,792,633,702	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	4,550,442,136	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	7,176,932	8.a.
b. Debt underwriting activity	1076	149,316,349	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	156,493,280	8.c.

## Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	14,614,456,879	9.a.
b. OTC derivatives settled bilaterally	1079	13,474,062,973	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	28,088,519,852	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	136,079,857	10.a.
b. Available-for-sale securities (AFS)	1082	154,830,991	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	170,058,689	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	21,948,175	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	98,903,984	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	19,115,462	11.a.

## Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	1,004,361,783	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	286,555,818	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	485,421,880	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	771,977,698	13.c.

## Ancillary Data