

Bank name:

BNP Paribas

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BnpParibas	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-07-20	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com/en/conferences-and-publications	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	50,421,294	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	29,512,938	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	149,297,077	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	162,145,098	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,882,465	2.b.(2)
c. Other assets	1015	1,327,518,906	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	49,748,016	2.d.(1)
(2) Items subject to a 20% CCF	1022	85,053,416	2.d.(2)
(3) Items subject to a 50% CCF	1023	219,655,374	2.d.(3)
(4) Items subject to a 100% CCF	1024	25,345,696	2.d.(4)
e. Regulatory adjustments	1031	16,779,563	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	1,879,936,646	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	37,321,293	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,854,051	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	20,093,840	3.c.(2)
(3) Subordinated debt securities	1038	3,681,570	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	31,451,077	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,993,282	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	243,422	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2,893,491	3.e.(1)
(2) Potential future exposure	1044	40,886,124	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	143,431,587	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	13,474,264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	122,311,105	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1,353,576	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	504,616	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,562,755	4.d.(1)
(2) Potential future exposure	1051	40,886,124	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	180,092,439	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	17,899,765	5.a.
b. Senior unsecured debt securities	1054	84,670,893	5.b.
c. Subordinated debt securities	1055	18,492,783	5.c.
d. Commercial paper	1056	29,314,660	5.d.
e. Certificates of deposit	1057	71,936,020	5.e.
f. Common equity	1058	75,473,000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	53,872	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	297,840,993	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	735,975,873	6.a.
b. Brazilian real (BRL)	1062	28,276,070	6.b.
c. Canadian dollars (CAD)	1063	898,029,715	6.c.
d. Swiss francs (CHF)	1064	537,920,755	6.d.
e. Chinese yuan (CNY)	1065	733,619,431	6.e.
f. Euros (EUR)	1066	9,914,876,404	6.f.
g. British pounds (GBP)	1067	1,814,192,217	6.g.
h. Hong Kong dollars (HKD)	1068	511,973,029	6.h.
i. Indian rupee (INR)	1069	72,097,289	6.i.
j. Japanese yen (JPY)	1070	3,501,274,053	6.j.
k. Swedish krona (SEK)	1071	199,842,696	6.k.
l. United States dollars (USD)	1072	13,260,067,855	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	32,208,145,387	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	5,060,144,116	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	5,228,093	8.a.
b. Debt underwriting activity	1076	157,142,378	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	162,370,472	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	10,438,481,060	9.a.
b. OTC derivatives settled bilaterally	1079	11,112,484,412	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	21,550,965,473	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	125,030,260	10.a.
b. Available-for-sale securities (AFS)	1082	157,685,611	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	177,557,808	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19,416,383	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	85,741,680	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	14,896,171	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	1,008,274,489	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	379,414,440	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	464,298,706	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	843,713,146	13.c.

Ancillary Data