Bank name: BNP Paribas

ral Bank Data		
ection 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	FR
(2) Bank name	1002	BNPParibas
(3) Reporting date (yyyy-mm-dd)	1003	2023-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2024-04-26
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2024-04-30
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://invest.bnpparibas/groupe-de-document/publication-de
(6) LEI code	2015	R0MUWSFPU8MPRO8K5P83
ection 2 - Total Exposures	GSIB	Amount
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	58,593,203
(2) Capped notional amount of credit derivatives	1201	23,067,407
(3) Potential future exposure of derivative contracts	1018	131,940,864
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	221,744,848
(2) Counterparty exposure of SFTs	1014	21,586,038
c. Other assets	1015	1,696,909,592
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	53,722,519
(2) Items subject to a 20% CCF	1022	123,571,129
(3) Items subject to a 40% CCF	2300	0
(4) Items subject to a 50% CCF	1023	286,723,722
(5) Items subject to a 100% CCF	1024	33,577,470
	1031	14,367,621
e. Regulatory adjustments	1031	
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2	1031	
	1103	2,360,867,761.01
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	1103	
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: (1) On-balance sheet and off-balance sheet insurance assets	1103	261,883,992
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	1103	
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: (1) On-balance sheet and off-balance sheet insurance assets (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities	1103	261,883,992
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: (1) On-balance sheet and off-balance sheet insurance assets (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	1103 1701 1205	261,883,992 239,343
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) g. Exposures of insurance subsidiaries not included in 2.f net of intragroup: (1) On-balance sheet and off-balance sheet insurance assets (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities	1103 1701 1205 1208	261,883,992 239,343 3,789,000

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Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	61,250,720	3.a.
(1) Certificates of deposit	2102	0	3.a.(1
b. Unused portion of committed lines extended to other financial institutions	1217	31,365,893	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	0	3.c.(1
(2) Senior unsecured debt securities	2104	46,598,487	3.c.(2
(3) Subordinated debt securities	2105	4,770,717	3.c.(3
(4) Commercial paper	2106	0	3.c.(4
(5) Equity securities	2107	146,780,659	3.c.(5
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	3,720,889	3.c.(6
d. Net positive current exposure of SFTs with other financial institutions	1219	17,412,716	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	12,752,030	3.e.(1
(2) Potential future exposure	2110	42,526,084	3.e.(2
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through			
3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	359,736,418	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	2111	35,807,341	4.a.(1
(2) Deposits due to non-depository financial institutions	2112	161,425,656	4.a.(2
(3) Loans obtained from other financial institutions	2113	0	4.a.(3
b. Unused portion of committed lines obtained from other financial institutions	1223	1,015,733	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	16,221,040	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	14,668,101	4.d.(1
(2) Potential future exposure	2115	42,526,084	4.d.(2
. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through .d.(2))	1221	271,663,954	4.e.
Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	8,779,000	5.a.
b. Senior unsecured debt securities	2117	140,700,960	5.b.
c. Subordinated debt securities	2118	39,028,959	5.c.
d. Commercial paper	2119	19,953,316	5.d.
e. Certificates of deposit	2120	97.042.433	5.e.
	2121	71.821.000	5.f.
f. Common equity		74 7444	5.g.
f. Common equity g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	

Bank name: BNP Paribas

a. Assets under custody indicator Section 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity 1076 b. Debt underwriting activity 1076 c. Underwriting activity indicator (sum of items 8.a and 8.b) Section 9 - Trading Volume a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions 2123 b. Trading volume of other fixed income securities, excluding intragroup transactions 2124 c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) 2125 d. Trading volume of all other securities, excluding intragroup transactions 2126 e. Trading volume of all other securities, excluding intragroup transactions 2127 f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 Inplexity indicators Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b)	1,418,380,430 1,349,224,933 1,692,157,557 2,284,223,330 15,981,424,616 3,162,963,379 1,653,517,617 91,178,529 4,332,725,271 263,962,984 471,546,763 21,490,219,251 54,455,027,024 Amount 7,530,618 207,175,258 214,705,876 246,368,508 1,390,434,577 1,636,803,085 2,271,244,477 856,317,266 3,127,561,763	6.c. 6.d. 6.e. 6.f. 6.g. 6.h. 6.i. 6.j. 6.k. 6.l. 6.m. 6.n. 7.a. 8.a. 8.b. 8.c.
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b. Trading volume of other fixed income securities, excluding intragroup transactions 2124 c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) 2125 d. Trading volume of listed equities, excluding intragroup transactions 2126 e. Trading volume of all other securities, excluding intragroup transactions 2127 f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 **Ipplexity indicators** Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives 3 a. OTC derivatives cleared through a central counterparty 2129 b. OTC derivatives setted bilaterally 1905 c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities 3 a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (HFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	1,390,434,577 1,636,803,085 2,271,244,477 856,317,286 3,127,561,763 Amount 12,186,005,477 17,671,819,309	9.b. 9.c. 9.d. 9.e. 9.f.
b. Trading volume of other fixed income securities, excluding intragroup transactions 2124 c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) 2125 d. Trading volume of listed equities, excluding intragroup transactions 2126 e. Trading volume of all other securities, excluding intragroup transactions 2127 f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 **Ipplexity indicators** Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives 3 a. OTC derivatives cleared through a central counterparty 2129 b. OTC derivatives setted bilaterally 1905 c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities 3 a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (HFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	1,390,434,577 1,636,803,085 2,271,244,477 856,317,286 3,127,561,763 Amount 12,186,005,477 17,671,819,309	9.b. 9.c. 9.d. 9.e. 9.f.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) d. Trading volume of listed equities, excluding intragroup transactions 2126 e. Trading volume of all other securities, excluding intragroup transactions 2127 f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 **Plexity Indicators** Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives GSIB a. OTC derivatives cleared through a central counterparty 2129 b. OTC derivatives settled bilaterally 1905 c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) **Section 11 - Trading and Available-for-Sale Securities GSIB a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (HFT) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	1,636,803,085 2,271,244,477 856,317,286 3,127,561,763 Amount 12,186,005,477 17,671,819,309	9.c. 9.d. 9.e. 9.f.
d. Trading volume of listed equities, excluding intragroup transactions e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 **Plexity indicators** Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally b. OTC derivatives settled bilaterally b. OTC derivatives settled bilaterally 1905 b. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets	2,271,244,477 856,317,286 3,127,561,763 Amount 12,186,005,477 17,671,819,309	9.d. 9.e. 9.f.
e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 pplexity indicators Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally 5. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	Amount 12,186,005,477 17,671,819,309	9.e. 9.f. 10.a.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) 2128 pplexity indicators Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally 5. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of tems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities 6. SIB a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	3,127,561,763 Amount 12,186,005,477 17,671,819,309	9.f. 10.a.
plexity indicators Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	Amount 12,186,005,477 17,671,819,309	10.a.
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	12,186,005,477 17,671,819,309	
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	12,186,005,477 17,671,819,309	
a. DTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities GSIB a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets	12,186,005,477 17,671,819,309	
a. DTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities GSIB a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets	12,186,005,477 17,671,819,309	
b. OTC derivatives settled bilaterally 1905 Descriptional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of terms 10.a and 10.b) 1227 Section 11 - Trading and Available-for-Sale Securities GSIB a. Held-for-trading securities (HFT) 1801 b. Available-for-sale securities (AFS) 1902 c. Trading and AFS securities that meet the definition of Level 1 assets 1903	17,671,819,309	
2. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of lems 10.a and 10.b) Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083		
Section 11 - Trading and Available-for-Sale Securities GSIB a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	00 057 004 700	
Section 11 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets 1083	29,857,824,786	10.c.
a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083		Į.
a. Held-for-trading securities (HFT) 1081 b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	Amount	
b. Available-for-sale securities (AFS) 1082 c. Trading and AFS securities that meet the definition of Level 1 assets 1083	212,126,927	10.a.
c. Trading and AFS securities that meet the definition of Level 1 assets 1083	55,241,735	
	150,972,828	
d. Trading and Ar 5 securities that meet the definition of Level 2 assets, with halfcuts	28,342,086	
	20,042,000	10.u.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	88,053,747	10.e.
Section 12 - Level 3 Assets GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries 1229	30,584,132	11.a.
		l
ss-Jurisdictional Activity Indicators		
- Included the control of the contro		
Section 13 - Cross-Jurisdictional Claims GSIB	Amount	
a. Total foreign claims on an ultimate risk basis 1087	1,275,190,118	13.a.
b. Foreign derivative claims on an ultimate risk basis 1146	73,011,319	
ů		1
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) 2130	1,348,201,437	13.c.
Section 14 - Cross-Jurisdictional Liabilities GSIB		l 44 :
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local ct	1,132,574,644	
b. Foreign derivative liabilities on an immediate risk basis 1149	76,154,725	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1,208,729,369	14.c.
		1
illary Data		
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Section 15 - Ancillary Indicators		
Section 16 - Ancillary Items		
orandum Items		
Section 17 - Size Items		
Section 18 - Interconnectedness Items		
Section 19 - Substitutability/Financial Infra. Items		
Section 20 - Complexity Items		
	_	
Section 21 - Cross-Jurisdictional Activity Items GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) 1280	684,677,126	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) 1281	42,863,638	
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction) 1282	508,005,690	
	000,000,000	9.