



Disclosure for G-SIIs indicators as of 31 December 2015

Global systemically important institutions (G-SIIs) indicators for BNP Paribas Group as of 31 December 2015 are presented hereafter according to European Banking Authority (EBA) Implementing Technical Standards.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

The measurement approach of the global systemic importance is indicator-based. The methodology is outlined in “Global systemically important banks: assessment methodology and the higher loss absorbency requirement” ⁽¹⁾.

The indicators provided hereafter are calculated based on specific instructions by the BCBS and thus may be not directly comparable against other disclosed information. It has to be noted that BCBS instructions are based on the regulatory, not the accounting consolidation scope.

⁽¹⁾ These documents are available at <https://www.bis.org/bcbs/gsib/>



End-2015 G-SIB Assessment Exercise

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		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)
(6) Submission date (yyyy-mm-dd)	1006		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	2016-04-29	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas.com	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
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			
(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			
(1) Regulatory adjustments	1031	17 174 861	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 in thousand EUR	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	43 655 674	3.a.
	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 in thousand EUR	
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 in thousand EUR	
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.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR	
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 in thousand EUR	
a. Assets under custody indicator	1074	5 292 442 136	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
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 in thousand EUR	
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 in thousand EUR	
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 in thousand EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	19 115 462	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
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 in thousand EUR	
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.