End-2023 G-SIB Assessment Exercise

v5.3.5

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	2023-12-31	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	2024-03-29	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	2024-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://invest.bnpparibas/recherche/rapports/documents/rapports-financiers-et-sociaux	1.b.(5)
(6) LEI code	2015	R0MUWSFPU8MPRO8K5P83	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	58 593 203	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	23 067 407	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	131 940 864	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	221 744 848	2.b.(1)
(2) Counterparty exposure of SFTs	1014	21 586 038	2.b.(2)
c. Other assets	1015	1 696 909 592	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	53 722 519	2.d.(1)
(2) Items subject to a 20% CCF	1022	123 571 129	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	286 723 722	2.d.(4)
(5) Items subject to a 100% CCF	1024	33 577 470	2.d.(5)
e. Regulatory adjustments	1031	14 367 621	2.e.
f. 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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	2 360 867 761	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	261 883 992	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	239 343	2.g.(2)
(3) Investment value in consolidated entities	1208	3 789 000	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	10 478 000	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	2 608 724 097	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR	
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 in thousand EUR	
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)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	271 663 954	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR	
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.
f. Common equity	2121	71 821 000	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	377 325 668	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	1 418 380 430	6.a.
b. Canadian dollars (CAD)	1063	1 349 224 933	6.b.
c. Swiss francs (CHF)	1064	1 692 157 557	6.c.
d. Chinese yuan (CNY)	1065	2 284 223 330	6.d.
e. Euros (EUR)	1066	15 981 424 616	6.e.
f. British pounds (GBP)	1067	3 162 963 379	6.f.
g. Hong Kong dollars (HKD)	1068	1 653 517 617	6.g.
h. Indian rupee (INR)	1069	91 178 529	6.h.
i. Japanese yen (JPY)	1070	4 332 725 271	6.i.
j. Swedish krona (SEK)	1071	471 546 763	6.j.
k. Singapore dollar (SGD)	2133	527 465 349	6.k.
l. United States dollars (USD)	1072	21 490 219 251	6.l.

m. Payments activity indicator (sum of items 6.a through 6.l)	1073	54 455 027 024	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR	
a. Assets under custody indicator	1074	6 482 818 353	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR	
a. Equity underwriting activity	1075	7 530 618	8.a.
b. Debt underwriting activity	1076	207 175 258	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	214 705 876	8.c.

Section 9 - Trading Volume	GSIB	Amount in thousand EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	246 368 508	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 390 434 577	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 636 803 085	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	2 271 244 477	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	856 317 286	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3 127 561 763	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR	
a. OTC derivatives cleared through a central counterparty	2129	12 824 760 188	10.a.
b. OTC derivatives settled bilaterally	1905	17 671 819 309	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	30 496 579 497	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR	
a. Held-for-trading securities (HFT)	1081	212 126 927	11.a.
b. Available-for-sale securities (AFS)	1082	55 241 735	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	150 972 828	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	28 342 086	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	88 053 747	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	30 584 132	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR	
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	13.b.
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	Amount in thousand EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	1 132 574 644	14.a.
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)	1148	1 208 729 369	14.c.