

Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

FR013

BNP PARIBAS

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	58,775		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	61,878		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-13,977		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	2,842		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-1,564		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,562		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	0		COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-3		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	57,210	9.16%	
Of which: ordinary shares subscribed by government	0		Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	0		
E) Core Tier 1 including existing government support measures (C+D)	57,210	9.16%	Common equity + Existing government support measures included in T1 other than ordinary shares
Shortfall to 9% before application sovereign capital buffer	0	0.00%	9%RWA-Core Tier 1 including existing government support measures; if >0.
F) Hybrid instruments not subscribed by government	13,320		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	70,531	11.29%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3 ⁽²⁾	624,542		
Of which: RWA add-on for CRD III as of end September 2011 ⁽²⁾	36,182		
Sovereign Capital buffer			
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	2,135		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
H) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios (3).	343		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	2,478	0.40%	Sum of Prudential filter and valuation. If negative it is set to 0
Overall Shortfall after including sovereign capital buffer	1,476	0.24%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, min EUR

Name of the bank: FR013 BNP PARIBAS

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽⁵⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
3M	Austria	1	0	1	0	0	1	0	0	0		0	0	0
1Y		370	0	260	370	0	-110	0	0	0		-3	3	0
2Y		1	0	-150	0	0	-150	6	1	0		0	0	0
3Y		350	0	196	0	0	196	10	1	0		0	0	0
5Y		135	0	123	11	0	112	0	0	0		-1	1	0
10Y		1,086	0	1,018	517	0	501	0	-6	0		-23	24	-1
15Y	29	0	-436	25	0	-461	18	0	0		-2	2	0	
Tot		1,972	0	1,012	923	0	88	34	-4	0	0	-29	30	-1
3M	Belgium	362	0	260	0	0	260	0	0	0		0	0	0
1Y		1,561	0	1,469	1,532	0	-63	52	0	0		-9	10	-1
2Y		1,875	0	1,836	1,891	0	145	35	0	0		-13	17	-3
3Y		1,586	0	1,342	1,485	0	-143	14	-45	0		-14	15	-1
5Y		10,967	4,170	10,430	5,014	0	-289	83	-48	0		-13	46	-33
10Y		6,315	0	5,974	5,889	0	86	0	7	0		-30	69	-39
15Y	2,045	0	1,800	1,842	0	-41	9	0	0		151	173	-34	
Tot		24,742	4,170	22,911	17,253	0	-46	194	-86	0	0	82	330	-112
3M	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	-1	0		0	0	0
2Y		0	0	0	0	0	0	0	1	0		0	0	0
3Y		0	0	0	0	0	0	0	-2	0		0	0	0
5Y		0	0	0	0	0	0	0	-3	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		0	0	0	0	0	0	0	-4	0	0	0	0	0
3M	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		32	0	32	5	0	26	0	0	0		1	-1	0
3Y		12	0	12	0	0	12	0	0	0		1	-1	0
5Y		0	0	0	0	0	0	0	8	0		0	0	0
10Y		6	0	6	5	0	0	0	0	0		1	-1	0
15Y	1	0	1	1	0	0	0	0	0		0	0	0	
Tot		50	0	50	23	0	27	0	8	0	0	-3	-3	0
3M	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		103	0	101	101	0	-1	0	0	0		-4	4	0
5Y		0	0	-2	0	0	-2	0	-3	0		0	0	0
10Y		60	0	48	59	0	-11	0	0	0		-5	5	0
15Y	40	0	0	0	0	0	0	0	0		0	0	0	
Tot		164	0	146	160	0	-14	0	-3	0	0	-9	9	0
3M	Denmark	0	0	-22	0	0	-22	0	0	0		0	0	0
1Y		1	0	1	0	0	1	0	0	0		0	0	0
2Y		21	0	21	0	0	21	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		27	0	-27	0	0	-27	0	-1	0		0	0	0
10Y		8	0	-2	0	0	-2	0	0	0		0	0	0
15Y	0	0	-6	0	0	-6	0	0	0		0	0	0	
Tot		56	0	-36	0	0	-36	0	-1	0	0	0	0	0
3M	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot		0	0	0	0	0	0	0	-1	0	0	0	0	0
3M	Finland	0	0	0	0	0	0	17	0	0		0	0	0
1Y		2	0	2	0	0	2	12	0	0		0	0	0
2Y		81	0	81	79	0	1	6	0	0		-1	1	0
3Y		15	0	13	0	0	13	27	2	0		0	0	0
5Y		313	0	195	209	0	-14	0	4	0		-9	8	0
10Y		417	0	396	43	0	263	191	2	0		-2	2	0
15Y	226	0	226	0	0	226	0	0	0		0	0	0	
Tot		1,054	0	823	331	491	252	8	0	0	0	-12	12	0
3M	France	568	0	508	226	0	282	0	0	0		0	0	0
1Y		1,260	0	1,055	990	0	65	0	0	0		-52	52	1
2Y		847	0	545	612	0	-67	1	-1	0		-8	8	0
3Y		715	0	355	118	0	236	0	-2	0		0	0	0
5Y		3,438	314	2,872	2,933	0	-375	4	2	0		-4	47	-44
10Y		8,235	0	4,167	6,809	0	-2,757	4	-74	100		-113	260	-148
15Y	5,503	0	4,827	4,545	0	62	3	0	175		-35	126	-91	
Tot		20,566	314	14,329	16,232	0	-2,554	15	-75	275	0	-215	496	-281

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		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOC)	of which: Financial assets held for trading ⁽³⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
3M	Germany	128	0	-121	0	0	-121	37	0	0	0	0	0	
1Y		2,746	0	2,419	1,845	0	574	3	0	0	0	-7	7	0
2Y		2,692	0	2,242	107	0	2,135	17	1	0	0	-1	1	0
3Y		393	0	-666	20	0	-686	48	-2	0	0	-1	1	0
5Y		3,276	0	1,162	404	0	-1,186	83	-14	0	0	-8	15	-8
10Y		1,259	0	-4,598	98	0	-4,695	42	-10	0	0	-1	6	-4
15Y		2,432	0	1,840	0	0	1,840	41	0	0	0	0	0	0
Tot		12,927	0	2,278	2,473	0	-2,139	272	-25	0	0	-18	31	-12
3M	Greece ⁽⁶⁾	36	0	30	0	0	30	0	-16	0	0	0	0	0
1Y		254	0	254	0	0	41	0	-107	210	0	0	0	0
2Y		314	0	294	0	0	35	0	46	253	0	0	0	0
3Y		431	0	417	0	0	65	0	42	352	0	0	0	0
5Y		347	5	343	0	0	-1	0	-68	424	0	0	0	0
10Y		1,095	0	1,050	0	0	-22	0	46	999	0	0	0	0
15Y		1,729	0	1,723	0	0	24	68	0	1,675	0	0	0	0
Tot		4,206	5	4,701	0	171	192	-57	3,913	2,536	-2	0	0	0
3M	Hungary	142	0	142	115	0	27	0	0	0	0	-2	2	-1
1Y		159	0	159	96	0	63	0	-2	0	0	-1	1	0
2Y		85	0	85	77	0	8	0	-5	0	0	-1	2	-1
3Y		200	0	198	197	0	1	0	1	0	0	0	0	0
5Y		66	0	58	0	0	58	0	-1	0	0	0	0	0
10Y		51	0	33	50	0	-17	0	-1	0	3	-3	0	0
15Y		2	0	2	0	0	2	0	0	0	0	0	0	0
Tot		706	0	678	534	0	144	1	-5	0	0	-1	6	-5
3M	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	1	0	0	0	0	0
2Y		0	0	0	0	0	0	0	-2	0	0	0	0	0
3Y		0	0	0	0	0	0	0	0	0	0	0	0	0
5Y		0	0	0	0	0	0	0	0	0	0	0	0	0
10Y		0	0	0	0	0	0	0	-1	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0	0	0	0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M	Ireland	35	0	-22	0	0	-42	0	0	20	0	0	0	0
1Y		0	0	15	0	0	15	0	-4	0	0	0	0	0
2Y		0	0	-67	0	0	-67	0	2	0	0	0	0	0
3Y		3	0	-11	0	0	-4	0	4	3	0	0	0	0
5Y		66	0	61	0	0	-4	0	-11	65	0	0	0	0
10Y		405	0	308	0	0	9	0	-1	306	0	0	0	0
15Y		0	0	-1	0	0	-1	0	0	0	0	0	0	0
Tot		508	0	284	0	-104	0	-10	383	0	0	0	0	0
3M	Italy	482	0	331	0	0	331	0	0	0	0	0	0	0
1Y		2,194	0	2,137	77	0	900	0	-6	1,150	0	0	0	0
2Y		1,572	0	1,266	257	0	-36	226	-7	1,045	0	4	-4	-1
3Y		1,112	0	975	275	0	242	1,387	18	498	0	13	-6	-7
5Y		1,999	531	1,614	1,061	0	-84	948	-3	105	0	64	-44	-19
10Y		9,961	0	8,652	8,312	0	361	14	27	1,109	0	1,109	-453	-655
15Y		5,411	0	4,939	5,226	0	-267	185	-39	0	0	1,037	-389	-648
Tot		22,750	531	19,925	15,208	0	1,418	2,368	-4	2,768	0	2,227	-896	-1,331
3M	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	-2	0	0	0	0	0
3Y		0	0	0	0	0	0	0	1	0	0	0	0	0
5Y		0	0	0	0	0	0	0	-5	0	0	0	0	0
10Y		0	0	0	0	0	0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0	0	0	0	0	0
Tot		0	0	0	0	0	0	0	-5	0	0	0	0	0
3M	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0	0	0	0	0
2Y		0	0	0	0	0	0	0	0	0	0	0	0	0
3Y		0	0	0	0	0	0	0	0	0	0	0	0	0
5Y		0	0	0	0	0	0	0	0	0	0	0	0	0
10Y		0	0	0	0	0	0	0	0	0	0	0	0	0
15Y		0	0	0	0	0	0	0	0	0	0	0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0	0	0	0	0
2Y		10	0	10	10	0	0	0	-1	0	0	0	0	0
3Y		0	0	0	0	0	0	0	1	0	0	0	0	0
5Y		4	0	4	4	0	0	0	1	0	0	0	0	0
10Y		16	0	16	16	0	0	0	-1	0	0	-3	3	0
15Y		0	0	0	0	0	0	0	0	0	0	0	0	0
Tot		31	0	31	31	0	0	1	0	0	0	-3	3	0
3M	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y		0	0	0	0	0	0	0	0	0	0	0	0	0
2Y		123	0	123	123	0	0	0	0	0	0	0	0	-3
3Y		5	0	5	5	0	0	0	0	0	0	0	0	0
5Y		118	118	0	0	0	0	0	0	0	0	0	0	0
10Y		25	0	24	25	0	-1	0	0	0	0	-1	1	0
15Y		0	0	0	0	0	0	0	0	0	0	0	0	0
Tot		271	118	270	153	0	-1	0	0	0	0	-1	5	-3

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3M	Malta	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		0	0	0	0	0	0	0	0	0	0	0	0	
5Y		0	0	0	0	0	0	0	0	0	0	0	0	
10Y		0	0	0	0	0	0	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot		0	0	0	0	0	0	0	0	0	0	0	0	
3M	Netherlands	81	0	-89	25	0	-114	0	0	0	0	0	0	
1Y		455	0	421	222	0	198	81	0	0	0	2	0	
2Y		4,228	0	4,196	4,199	0	333	0	0	0	-41	41	0	
3Y		410	0	289	253	0	17	746	0	0	0	8	0	
5Y		1,660	1,430	1,454	50	0	-26	201	3	0	0	2	0	
10Y		3,620	0	2,900	3,094	0	-194	0	25	0	0	-24	24	
15Y		156	0	-716	108	0	-824	0	0	0	0	-1	19	
Tot		10,670	1,430	8,436	7,951	0	-945	1,361	28	0	-78	97	-19	
3M	Norway	0	0	-7	0	0	-7	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		4	0	4	0	0	4	0	0	0	0	0	0	
3Y		0	0	-3	0	0	-3	0	0	0	0	0	0	
5Y		0	0	-1	0	0	-1	0	1	0	0	0	0	
10Y		17	0	17	0	0	17	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot		22	0	11	0	0	11	0	1	0	0	0	0	
3M	Poland	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		163	0	163	130	0	34	0	0	0	0	0	0	
2Y		72	0	60	58	0	2	0	1	0	0	1	0	
3Y		32	0	32	5	0	5	27	0	0	0	0	0	
5Y		468	0	384	487	0	-83	0	-2	0	0	-3	-1	
10Y		836	0	801	816	0	-16	0	1	0	0	14	-13	
15Y		136	0	136	133	0	3	0	0	0	0	1	-1	
Tot		1,727	0	1,586	1,630	0	-44	0	0	0	13	-11	-2	
3M	Portugal	236	0	207	0	0	207	1	0	0	0	0	0	
1Y		196	0	199	0	0	2	7	0	0	0	0	0	
2Y		158	0	134	0	0	-24	28	0	-8	195	0	0	
3Y		375	0	285	0	0	8	8	0	0	0	0	0	
5Y		308	0	262	0	0	112	29	0	-14	146	0	0	
10Y		594	0	448	0	0	-85	0	0	0	535	0	0	
15Y		89	0	104	0	0	14	15	0	0	90	0	0	
Tot		1,356	0	1,317	0	234	0	-10	0	1,374	0	0	0	
3M	Romania	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		6	0	6	0	0	6	0	0	0	0	0	0	
2Y		5	0	5	0	0	5	0	1	0	0	0	0	
3Y		23	0	23	0	0	23	0	-2	0	0	0	0	
5Y		73	62	73	0	0	11	0	2	0	0	0	0	
10Y		0	0	0	0	0	0	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot		108	62	108	0	46	0	1	0	0	0	0	0	
3M	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		14	0	14	13	0	2	0	0	0	0	0	0	
5Y		1	0	1	0	0	1	0	10	0	0	0	0	
10Y		19	0	19	19	0	0	0	0	0	0	0	0	
15Y		0	0	0	0	0	0	0	0	0	0	0	0	
Tot		33	0	33	31	0	2	0	9	0	0	1	0	
3M	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		3	0	3	3	0	0	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		8	0	-55	7	0	-63	0	0	0	0	0	0	
5Y		4	0	2	0	0	2	0	17	0	0	0	0	
10Y		558	0	410	29	0	381	0	0	0	0	0	0	
15Y		0	0	-26	0	0	-26	0	0	0	0	0	0	
Tot		574	0	355	40	285	0	0	18	0	0	0	0	
3M	Spain	525	0	475	110	0	365	43	0	0	0	0	0	
1Y		854	0	709	456	0	254	0	0	0	2	-2	0	
2Y		274	0	66	213	0	-147	0	-15	0	2	-4	-1	
3Y		466	0	38	314	0	-276	20	-16	0	0	4	-6	
5Y		701	61	385	50	0	-104	0	0	0	1	-1	0	
10Y		987	0	702	784	0	-82	4	9	0	0	-41	-19	
15Y		683	0	445	418	0	27	17	0	0	0	128	-30	
Tot		4,491	61	2,821	2,345	0	36	84	-21	0	176	-50	-127	
3M	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
1Y		25	0	-16	25	0	-41	0	0	0	0	0	0	
2Y		0	0	0	0	0	0	0	0	0	0	0	0	
3Y		26	0	25	0	0	25	0	1	0	0	0	0	
5Y		7	0	-4	0	0	-4	0	1	0	0	0	0	
10Y		0	0	-1	0	0	-1	0	0	0	0	0	0	
15Y		0	0	-1	0	0	-1	0	0	0	0	0	0	
Tot		58	0	3	25	0	-21	0	1	0	0	0	0	

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) ⁽⁴⁾	
			of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽³⁾								Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
3M		0	0	-627	0	0	-627	39	-3	0		0	0	
1Y		24	0	24	0	0	24	0	0	0		0	0	
2Y		1,126	0	1,123	49	0	1,073	1	1	0		0	0	
3Y		279	0	279	0	0	279	0	0	0		0	0	
5Y		640	0	553	0	0	553	0	0	0		0	0	
10Y		119	0	-221	0	0	-221	0	0	0		0	0	
15Y		421	0	-54	0	0	-54	0	0	0		0	0	
Tot		2,609	0	1,076	49	0	1,026	40	-3	0		0	0	
TOTAL EEA 30		112,221	6,691	82,827	65,393	0	-1,914	5,496	-238	8,722	2,536	2,135	58	-2,193

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions **the economic substance over the form** must be used as a criteria for the identification of the exposures to be included in this column. This item **does not include** exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Composition of RWA as of 30 September 2011

Name of the bank:

FR013

BNP PARIBAS

(in million Euro)

	Rules at the end of September	CRD 3 rules
Total RWA ⁽¹⁾	588,360	624,542
RWA for credit risk	521,433	526,533
RWA Securitisation and re-securitisations	20,851	25,951
RWA Other credit risk	500,582	500,582
RWA for market risk	11,839	42,921
RWA operational risk	55,088	55,088
Transitional floors ⁽²⁾	-	-
RWA Other	-	-

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 2

CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln EUR

Name of the bank: **FR013 BNP PARIBAS**

Country (2)	Credit default swaps (CDS) and other contracts (1)	
	Bank is protection seller	Bank is protection buyer
	Notional amount outstanding (3)	Notional amounts outstanding (3)
Austria	414	517
Belgium	1,001	419
Bulgaria	165	158
Cyprus	3	20
Czech Republic	75	87
Denmark	101	151
Estonia	24	4
Finland	188	498
France	3,501	1,963
Germany	2,429	2,184
Greece	306	214
Hungary	281	234
Iceland	116	51
Ireland	229	183
Italy	1,544	1,396
Latvia	81	76
Liechtenstein	-	-
Lithuania	87	66
Luxembourg	-	-
Malta	7	7
Netherlands	792	316
Norway	94	107
Poland	318	266
Portugal	273	228
Romania	147	147
Slovakia	0	154
Slovenia	43	238
Spain	1,861	1,816
Sweden	208	229
United Kingdom	1,016	1,067

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country identifies the reference entity single name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.