

BNP Paribas UK Ltd.

**Review report on a selection of
environmental indicators published in
BNP Paribas UK's 2020 Environmental
Performance Data**



Review report on a selection of environmental indicators published in BNP Paribas UK's 2020 Environmental Performance Data

Further to BNP Paribas UK's request and in our capacity as an independent verifier, we have carried out work for the purpose of enabling us to express reasonable assurance on a selection of environmental indicators published in BNP Paribas UK's 2020 Environmental Performance Data.

The following environmental indicators, published at the consolidated level of BNP Paribas UK and at the level of individual entities within BNP Paribas UK's reporting scope, were selected by BNP Paribas UK for the purpose of this review:

- Total GHG emissions;
- Breakdown of GHG emissions in line with the scopes I, II, and III of the GHG Protocol;
- Total energy consumption;
- Breakdown of energy consumption by source (electricity from average market mix, electricity with a green certificate, natural gas, fuel, and district heat);
- Total business travel;
- Breakdown of business travel by mode (rail, air, road);
- Total paper consumption;
- Percentage of responsible paper among paper consumption;
- Total water consumption;
- Total waste generation.

These environmental indicators for 2020 were prepared under the responsibility of BNP Paribas UK's Sustainability Team, in accordance with the Company's "2020 Environmental Reporting Protocol", available from BNP Paribas UK's Sustainability Team. A summary of the main characteristics of this protocol is available under the paragraph "Summary of the UK environmental reporting process" in BNP Paribas UK's 2020 Environmental Performance Data.

Our role is to form a conclusion on the selected indicators, based on our work.

Nature and scope of our work

We performed the procedures in accordance with IFAC standard ISAE 3000 "Assurance Engagements Other Than Audits or Reviews of Historical Financial Information" and in accordance with French professional standards.

We performed the procedures described below to obtain assurance about whether the environmental indicators are free of material misstatement.

The work we performed on the selected indicators enables us to express reasonable assurance.

We reviewed the reporting procedures used by BNP Paribas UK in light of their appropriateness, reliability, objectivity and clarity.

- ✓ At BNP Paribas UK level, we performed analytical procedures and verified, on a test basis, that the data used to produce the social and environmental indicators had been correctly calculated and consolidated. This work involved, in particular, interviews with the persons from BNP Paribas UK's

PricewaterhouseCoopers Advisory, SAS, 63, rue de Villiers, 92208 Neuilly-sur-Seine Cedex
Téléphone: +33 (0)1 56 57 58 59, Fax: +33 (0)1 56 57 58 60, www.pwc.fr

Société par actions simplifiée au capital de 408 000 €. Siège social : 63, rue de Villiers 92200 Neuilly-sur-Seine.
RCS Nanterre 338 112 733. TVA n° FR 93 338 112 733. Siret 338 112 733 00278. Code APE 7022 Z.
Bureaux : Bordeaux, Lille, Lyon, Marseille, Nantes, Neuilly-Sur-Seine, Strasbourg.

Sustainability Team responsible for compiling and applying the procedures and consolidating the data.

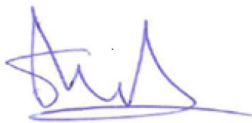
- ✓ We selected a sample of UK entities as follows:
 - BNP Paribas London Branch (including building data for Investment Partners and part of Real Estate)
 - BNP Paribas Securities Services
 - Cardiff Pinnacle
 - BNP Paribas Real Estate (including Strutt & Parker)
 - BNP Paribas Asset Management (for All Procurement – including Travel, Office supplies, Paper only)
 - Arval UK
 - BNP Paribas Leasing Solutions
 - BNP Paribas Personal Finance (LaSer UK)
 - Opel Vauxhall Finance (OVF)
 - BNP Paribas Commercial Finance
- ✓ With regard to the selected entities:
 - We checked that the procedures had been properly understood and correctly implemented on the basis of interviews with the persons responsible for preparing the data;
 - We performed in-depth checks on a test basis to verify the calculations and reconcile the data with the supporting documents.

Conclusion

In our opinion, the environmental indicators selected comply, in all material respects, with the “2020 Environmental Reporting Protocol” as used by BNP Paribas UK and applicable for the year 2020 and are free from material misstatements.

Neuilly-sur-Seine, March 2, 2021

PricewaterhouseCoopers Advisory



Sylvain Lambert

Partner, Sustainable Development Department