Bank name: BPCE

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	BPCE	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	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	2019-07-18	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://groupebpce.com/investisseurs/resultats-et-publications/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7 752	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 487	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	23 087	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	70 753	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6 983	2.b.(2)
c. Other assets	1015	1 003 965	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	20 300	2.d.(1)
(2) Items subject to a 20% CCF	1022	38 186	2.d.(2)
(3) Items subject to a 50% CCF	1023	89 523	2.d.(3)
(4) Items subject to a 100% CCF	1024	19 627	2.d.(4)
e. Regulatory adjustments	1031	5 812	2.e.
f. Total exposures indicator (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))	1103	1 189 082,76	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	31 794	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	11 470	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3 575	3.c.(1)
(2) Senior unsecured debt securities	1037	9 651	3.c.(2)
(3) Subordinated debt securities	1038	362	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	6 151	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1 939	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	5 680	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3 003	3.e.(1)
(2) Potential future exposure	1044	5 967	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	75 714	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	1046	34 395	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	35 010	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	8 128	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	22 124	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4 509	4.d.(1)
(2) Potential future exposure	1051	7 763	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	111 929	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	97 493	5.a.
b. Senior unsecured debt securities	1054	96 297	5.b.
c. Subordinated debt securities	1055	16 796	5.c.
d. Commercial paper	1056	9 343	5.d.
e. Certificates of deposit	1057	40 947	5.e.
f. Common equity	1058	3 787	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	264 663	5.h.

Bank name: **BPCE**

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	302 388	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	131 689	6.c.
d. Swiss francs (CHF)	1064	517 043	6.d.
e. Chinese yuan (CNY)	1065	4 154	6.e.
f. Euros (EUR)	1066	12 950 870	6.f.
g. British pounds (GBP)	1067	1 783 268	6.g.
h. Hong Kong dollars (HKD)	1068	224 013	6.h.
i. Indian rupee (INR)	1069	10	6.i.
j. Japanese yen (JPY)	1070	801 180	6.j.
k. Mexican pesos (MXN)	1108	81 799	6.k.
l. Swedish krona (SEK)	1071	66 380	6.l.
m. United States dollars (USD)	1072	6 864 409	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	23 727 204	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	84 672	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	417	8.a.
b. Debt underwriting activity	1076	45 325	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	45 742	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	2 470 691	9.a.
b. OTC derivatives settled bilaterally	1079	2 282 871	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4 753 562	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	48 055	10.a.
b. Available-for-sale securities (AFS)	1082	40 151	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	38 815	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	9 981	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	39 410	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	13 956	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	202 365	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	118 688	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	17 066	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	55 904	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	157 526	13.c.

Ancillary Data