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	2021-12-31	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	2022-04-30	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	2022-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://groupebpce.com/content/download/30525/file/Groupe	1.b.(5)
(6) LEI code	2015	9695005MSX1OYEMGDF46	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	13,236	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	6,072	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	26,686	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	62,934	2.b.(1)
(2) Counterparty exposure of SFTs	1014	7,766	2.b.(2)
c. Other assets	1015	1,259,194	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	27,353	2.d.(1)
(2) Items subject to a 20% CCF	1022	46,216	2.d.(2)
(3) Items subject to a 50% CCF	1023	109,186	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,753	2.d.(4)
e. Regulatory adjustments	1031	5,693	2.e.
f. 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	1,467,212.26	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	122,469	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	9	2.g.(2)
(3) Investment value in consolidated entities	1208	3,853	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1,585,838	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	23,513	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	21,825	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	18,193	3.c.(1)
(2) Senior unsecured debt securities	2104	11,495	3.c.(2)
(3) Subordinated debt securities	2105	2,244	3.c.(3)
(4) Commercial paper	2106	103	3.c.(4)
(5) Equity securities	2107	10,046	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	2,573	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	6,240	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	3,244	3.e.(1)
(2) Potential future exposure	2110	7,104	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	101,435	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	2111	36,586	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	36,949	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	10,818	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	16,143	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	8,847	4.d.(1)
(2) Potential future exposure	2115	7,113	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	116,456	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	98,698	5.a.
b. Senior unsecured debt securities	2117	142,346	5.b.
c. Subordinated debt securities	2118	18,957	5.c.
d. Commercial paper	2119	11,581	5.d.
e. Certificates of deposit	2120	39,107	5.e.
f. Common equity	2121	410	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	1226	311,100	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	177,726	6.a.
b. Canadian dollars (CAD)	1063	68,253	6.c.
c. Swiss francs (CHF)	1064	540,249	6.d.
d. Chinese yuan (CNY)	1065	13,115	6.e.
e. Euros (EUR)	1066	12,243,321	6.f.
f. British pounds (GBP)	1067	1,700,781	6.g.
g. Hong Kong dollars (HKD)	1068	95,756	6.h.
h. Indian rupee (INR)	1069	15	6.i.
i. Japanese yen (JPY)	1070	481,900	6.j.
j. New Zealand dollars (NZD)	1109	31,681	6.k.
k. Swedish krona (SEK)	1071	46,204	6.l.
l. United States dollars (USD)	1072	5,841,462	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	21,240,464	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	95,002	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	790	8.a.
b. Debt underwriting activity	1076	55,912	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	56,702	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	33,577	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,265,462	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1,299,039	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	513,567	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	13,933	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	527,499	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	6,822,420	10.a.
b. OTC derivatives settled bilaterally	1905	2,313,970	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	9,136,390	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	77,798	11.a.
b. Available-for-sale securities (AFS)	1082	48,733	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	51,040	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	18,796	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	56,694	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	24,982	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	200,231	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	12,864	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	213,095	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	212,869	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	37,974	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	250,843	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	125,521	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	4,401	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	166,523	21.g.

Section 22 - Ancillary Indicators