

Bank name: BPCE

### General Bank Data

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	BPCE	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-06-12	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(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	2018-04-27	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="http://www.bpce.fr/Investisseur/Information-reglementee/Pub">http://www.bpce.fr/Investisseur/Information-reglementee/Pub</a>	1.b.(5)

### Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	8,333	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,996	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	22,868	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	79,114	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,361	2.b.(2)
<b>c. Other assets</b>			
	1015	991,942	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	20,007	2.d.(1)
(2) Items subject to a 20% CCF	1022	32,189	2.d.(2)
(3) Items subject to a 50% CCF	1023	89,069	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,155	2.d.(4)
<b>e. Regulatory adjustments</b>			
	1031	6,720	2.e.
<b>f. Total exposures indicator (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), 0.5 times 2.d.(3), and 2.d.(4))</b>			
	1103	1,183,741.74	2.f.

### Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1034	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
	1035	13,285	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	2,371	3.c.(1)
(2) Senior unsecured debt securities	1037	3,330	3.c.(2)
(3) Subordinated debt securities	1038	311	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	15,603	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	6,790	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
	1213	5,677	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	4,076	3.e.(1)
(2) Potential future exposure	1044	6,902	3.e.(2)
<b>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))</b>			
	1045	67,101	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	29,605	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	36,580	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
	1048	13,654	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
	1214	19,797	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	4,619	4.d.(1)
(2) Potential future exposure	1051	7,316	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	111,572	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	95,887	5.a.
b. Senior unsecured debt securities	1054	80,130	5.b.
c. Subordinated debt securities	1055	16,726	5.c.
d. Commercial paper	1056	5,312	5.d.
e. Certificates of deposit	1057	60,981	5.e.
f. Common equity	1058	5,994	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	265,031	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	239,799	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	154,922	6.c.
d. Swiss francs (CHF)	1064	670,301	6.d.
e. Chinese yuan (CNY)	1065	1,756	6.e.
f. Euros (EUR)	1066	10,686,437	6.f.
g. British pounds (GBP)	1067	1,825,049	6.g.
h. Hong Kong dollars (HKD)	1068	155,313	6.h.
i. Indian rupee (INR)	1069	10	6.i.
j. Japanese yen (JPY)	1070	704,142	6.j.
k. Mexican pesos (MXN)	1108	103,430	6.k.
l. Swedish krona (SEK)	1071	66,182	6.l.
m. United States dollars (USD)	1072	5,915,563	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	20,522,902	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	89,874	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,743	8.a.
b. Debt underwriting activity	1076	36,089	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	37,832	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	3,106,336	9.a.
b. OTC derivatives settled bilaterally	1079	1,945,612	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,051,948	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	56,115	10.a.
b. Available-for-sale securities (AFS)	1082	53,439	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	61,320	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	14,343	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	33,891	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	13,410	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	183,555	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	154,237	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	28,177	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	40,017	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	166,077	13.c.

**Ancillary Data**