

Bank name: **Societe Generale**

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	SocieteGenerale	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	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	2020-03-27	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.societegenerale.com/fr/mesurer-notre-performer	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	17,695,909,230	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10,377,003,024	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	86,462,909,214	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	151,891,149,139	2.b.(1)
(2) Counterparty exposure of SFTs	1014	17,750,064,101	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	822,446,194,117	2.c.
d. Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	9,700,885,217	2.d.(1)
(2) Items subject to a 20% CCF	1022	47,601,453,690	2.d.(2)
(3) Items subject to a 50% CCF	1023	127,424,527,555	2.d.(3)
(4) Items subject to a 100% CCF	1024	29,653,373,516	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	10,217,010,675	2.e.
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))			
	1103	1,210,479,245,378.20	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	58,058,463,374	3.a.
(2) Deposits due to depository institutions	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	24,448,025,413	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	15,349,541,822	3.c.(1)
(2) Senior unsecured debt securities	1037	0	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	30,935,413,694	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	11,939,574,575	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	15,641,465,464	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,643,063,235	3.e.(1)
(2) Potential future exposure	1044	40,827,189,942	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	179,963,588,368	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	44,430,535,885	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	92,762,108,351	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			
(1) Unused portion of committed lines obtained from other financial institutions	1048	46,035,832,254	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	24,740,770,737	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4,874,623,480	4.d.(1)
(2) Potential future exposure	1051	29,344,600,469	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	242,188,471,177	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	32,588,170,187	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	124,326,724,136	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	23,638,864,392	5.c.
d. Commercial paper			
(1) Commercial paper	1056	8,061,920,093	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	29,445,932,888	5.e.
f. Common equity			
(1) Common equity	1058	26,454,516,314	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	244,516,128,011	5.h.

Bank name: **Societe Generale****Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	274,360,445,507	6.a.
b. Brazilian real (BRL)	1062	391,371,256,223	6.b.
c. Canadian dollars (CAD)	1063	325,196,255,276	6.c.
d. Swiss francs (CHF)	1064	337,432,308,434	6.d.
e. Chinese yuan (CNY)	1065	467,922,449,108	6.e.
f. Euros (EUR)	1066	15,552,447,354,595	6.f.
g. British pounds (GBP)	1067	1,561,126,558,661	6.g.
h. Hong Kong dollars (HKD)	1068	764,827,329,791	6.h.
i. Indian rupee (INR)	1069	43,477,540,911	6.i.
j. Japanese yen (JPY)	1070	2,075,723,242,745	6.j.
k. Mexican pesos (MXN)	1108	33,120,027,212	6.k.
l. Swedish krona (SEK)	1071	92,141,462,970	6.l.
m. United States dollars (USD)	1072	10,440,266,017,949	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	32,359,412,249,380	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,446,714,725,910	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,506,291,774	8.a.
b. Debt underwriting activity	1076	109,442,000,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	111,948,291,774	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	8,104,206,774,256	9.a.
b. OTC derivatives settled bilaterally	1079	6,151,984,585,556	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	14,256,191,359,813	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	108,171,594,823	10.a.
b. Available-for-sale securities (AFS)	1082	53,235,382,604	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	93,556,702,397	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,377,509,788	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	63,472,765,241	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	10,341,000,000	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	474,710,714,282	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	275,481,507,038	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	71,626,678,040	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	180,948,832,877	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	384,803,661,875	13.c.

Ancillary Data