

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.bpce.fr/Investisseur/Information-reglementee/Publications-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	25,050	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	121,721	2.b.
c. Counterparty exposure of SFTs	1014	4,536	2.c.
d. Other assets	1015	967,611	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1,118,918	2.e.
f. Potential future exposure of derivative contracts	1018	23,514	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	16,562	2.g.
(1) Unconditionally cancellable credit card commitments	1020	9,974	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	0	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	24,902	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	84,750	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	13,222	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	153,973	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	70,178	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	119	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	1,113	2.l.(4)
(5) Investment value in the consolidated entities	1030	0	2.l.(5)
m. Regulatory adjustments	1031	7,701	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	1,336,600	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	55,720	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	31,956	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,231	3.c.(1)
(2) Senior unsecured debt securities	1037	5,834	3.c.(2)
(3) Subordinated debt securities	1038	929	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	2,864	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	56,482	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	17,204	3.e.(1)
(2) Potential future exposure	1044	11,566	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	183,787	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	38,260	4.a.
b. Deposits due to non-depository financial institutions	1047	46,088	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	67,459	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	22,734	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	26,235	4.e.(1)
(2) Potential future exposure	1051	12,029	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	212,805	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	103,502	5.a.
b. Senior unsecured debt securities	1054	114,749	5.b.
c. Subordinated debt securities	1055	14,876	5.c.
d. Commercial paper	1056	10,104	5.d.
e. Certificates of deposit	1057	42,313	5.e.
f. Common equity	1058	4,867	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	290,410	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 1,014,637	1061	689,850	6.a.
b. Brazilian real	BRL	BRL 3	1062	1	6.b.
c. Canadian dollars	CAD	CAD 351,627	1063	240,032	6.c.
d. Swiss francs	CHF	CHF 1,617,949	1064	1,332,124	6.d.
e. Chinese yuan	CNY	CNY 2,191	1065	268	6.e.
f. Euros	EUR	EUR 14,062,117	1066	14,062,117	6.f.
g. British pounds	GBP	GBP 2,252,532	1067	2,795,528	6.g.
h. Hong Kong dollars	HKD	HKD 2,417,619	1068	235,043	6.h.
i. Indian rupee	INR	INR 850	1069	11	6.i.
j. Japanese yen	JPY	JPY 222,546,001	1070	1,586,956	6.j.
k. Swedish krona	SEK	SEK 2,279,775	1071	250,660	6.k.
l. United States dollars	USD	USD 14,911,216	1072	11,242,170	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	32,434,761	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	74,300	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,343	8.a.
b. Debt underwriting activity	1076	35,004	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	36,346	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	3,501,137	9.a.
b. OTC derivatives settled bilaterally	1079	7,236,791	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	10,737,928	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	139,912	10.a.
b. Available-for-sale securities (AFS)	1082	42,605	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	99,042	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	64,609	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	18,867	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	15,388	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	248,223	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	111,570	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	25,143	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	31,333	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	117,760	13.c.

Ancillary Data