

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	2023-12-31	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	2024-04-30	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	2024-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.groupebpce.com/app/uploads/2024/05/groupe-b	1.b.(5)
(6) LEI code	2015	FR9695005MSX1OYEMGDF	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15,321	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,703	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	25,986	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	83,437	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,396	2.b.(2)
c. Other assets	1015	1,192,429	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	25,222	2.d.(1)
(2) Items subject to a 20% CCF	1022	52,420	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	107,887	2.d.(4)
(5) Items subject to a 100% CCF	1024	29,217	2.d.(5)
e. Regulatory adjustments	1031	7,446	2.e.
f. 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	1,424,440.90	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	103,615	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	5	2.g.(2)
(3) Investment value in consolidated entities	1208	3,519	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) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	1,524,542	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	27,970	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	24,658	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	12,765	3.c.(1)
(2) Senior unsecured debt securities	2104	10,690	3.c.(2)
(3) Subordinated debt securities	2105	2,429	3.c.(3)
(4) Commercial paper	2106	2,707	3.c.(4)
(5) Equity securities	2107	21,836	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	5,024	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	8,077	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	2,500	3.e.(1)
(2) Potential future exposure	2110	5,237	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	113,844	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	45,461	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	39,022	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	7,273	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	17,761	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	2,838	4.d.(1)
(2) Potential future exposure	2115	8,375	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	120,729	4.e.
Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	2116	104,380	5.a.
b. Senior unsecured debt securities	2117	128,145	5.b.
c. Subordinated debt securities	2118	18,683	5.c.
d. Commercial paper	2119	32,496	5.d.
e. Certificates of deposit	2120	55,833	5.e.
f. Common equity	2121	112	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 through 5.g)	1226	339,648	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	234,260	6.a.
b. Canadian dollars (CAD)	1063	134,740	6.c.
c. Swiss francs (CHF)	1064	545,723	6.d.
d. Chinese yuan (CNY)	1065	6,491	6.e.
e. Euros (EUR)	1066	22,024,947	6.f.
f. British pounds (GBP)	1067	1,750,525	6.g.
g. Hong Kong dollars (HKD)	1068	85,111	6.h.
h. Indian rupee (INR)	1069	14	6.i.
i. Japanese yen (JPY)	1070	685,824	6.j.
j. New Zealand dollars (NZD)	1109	16,398	6.k.
k. Swedish krona (SEK)	1071	32,806	6.l.
l. United States dollars (USD)	1072	7,409,887	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	32,956,320	6.n.
Section 7 - Assets Under Custody			
a. Assets under custody indicator	1074	103,697	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets			
a. Equity underwriting activity	1075	278	8.a.
b. Debt underwriting activity	1076	53,336	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	53,615	8.c.
Section 9 - Trading Volume			
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	28,732	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,220,879	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1,249,612	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	528,726	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	7,594	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	536,320	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	11,170,742	10.a.
b. OTC derivatives settled bilaterally	1905	2,612,847	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	13,783,589	10.c.
Section 11 - Trading and Available-for-Sale Securities			
a. Held-for-trading securities (HFT)	1081	69,718	10.a.
b. Available-for-sale securities (AFS)	1082	47,835	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	45,597	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	19,060	10.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	52,896	10.e.
Section 12 - Level 3 Assets			
a. Level 3 assets indicator, including insurance subsidiaries	1229	34,891	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	229,536	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	13,069	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	242,604	13.c.
Section 14 - Cross-Jurisdictional Liabilities			
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	238,038	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	37,938	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	275,976	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	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	157,932	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	7,090	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	172,011	21.g.

Section 22 - Ancillary Indicators