

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	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	2020-03-30	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	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://groupebpce.com/investisseurs/resultats-et-publication">https://groupebpce.com/investisseurs/resultats-et-publication</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	8,224	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,165	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	22,017	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	70,369	2.b.(1)
(2) Counterparty exposure of SFTs	1014	7,079	2.b.(2)
<b>c. Other assets</b>			
	1015	1,060,185	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	27,569	2.d.(1)
(2) Items subject to a 20% CCF	1022	36,111	2.d.(2)
(3) Items subject to a 50% CCF	1023	98,843	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,429	2.d.(4)
<b>e. Regulatory adjustments</b>			
	1031	6,722	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	1,251,870.31	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	1033	28,954	3.a.
	1034	0	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
	1035	12,063	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	11,330	3.c.(1)
(2) Senior unsecured debt securities	1037	6,537	3.c.(2)
(3) Subordinated debt securities	1038	297	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	8,651	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,774	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
	1213	6,955	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	2,960	3.e.(1)
(2) Potential future exposure	1044	5,643	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	81,616	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	36,807	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	30,126	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	9,012	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
	1214	25,011	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	6,270	4.d.(1)
(2) Potential future exposure	1051	7,976	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	115,201	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
	1053	102,061	5.a.
<b>b. Senior unsecured debt securities</b>			
	1054	107,650	5.b.
<b>c. Subordinated debt securities</b>			
	1055	16,748	5.c.
<b>d. Commercial paper</b>			
	1056	13,196	5.d.
<b>e. Certificates of deposit</b>			
	1057	46,035	5.e.
<b>f. Common equity</b>			
	1058	3,656	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
	1059	0	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	289,346	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	194,627	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	118,163	6.c.
d. Swiss francs (CHF)	1064	405,022	6.d.
e. Chinese yuan (CNY)	1065	2,924	6.e.
f. Euros (EUR)	1066	12,078,903	6.f.
g. British pounds (GBP)	1067	1,806,964	6.g.
h. Hong Kong dollars (HKD)	1068	149,734	6.h.
i. Indian rupee (INR)	1069	12	6.i.
j. Japanese yen (JPY)	1070	638,633	6.j.
k. Mexican pesos (MXN)	1108	73,615	6.k.
l. Swedish krona (SEK)	1071	67,543	6.l.
m. United States dollars (USD)	1072	5,542,714	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	21,078,854	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	91,106	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,012	8.a.
b. Debt underwriting activity	1076	53,358	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	54,370	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	2,740,400	9.a.
b. OTC derivatives settled bilaterally	1079	2,310,237	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	5,050,637	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	67,661	10.a.
b. Available-for-sale securities (AFS)	1082	44,682	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	44,651	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	29,359	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	38,332	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	16,968	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	220,759	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	126,959	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	25,870	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	64,289	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	165,379	13.c.

**Ancillary Data**