

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	2020-12-31	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	2021-04-30	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://groupebpce.com/investisseurs/resultats-et-publication	1.b.(5)
(6) LEI code	2015	9695005MSX1OYEMGDF46	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	9,740	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,595	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	20,404	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	63,753	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,461	2.b.(2)
c. Other assets	1015	1,184,316	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	26,896	2.d.(1)
(2) Items subject to a 20% CCF	1022	38,848	2.d.(2)
(3) Items subject to a 50% CCF	1023	99,687	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,782	2.d.(4)
e. Regulatory adjustments	1031	5,688	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	1,374,353.95	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	17,337	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	19,596	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	14,705	3.c.(1)
(2) Senior unsecured debt securities	1037	1,714	3.c.(2)
(3) Subordinated debt securities	1038	51	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	7,435	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,805	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	5,084	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,499	3.e.(1)
(2) Potential future exposure	1044	4,341	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	71,956	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	36,278	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	38,248	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	1048	9,075	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	16,724	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	7,672	4.d.(1)
(2) Potential future exposure	1051	8,024	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	116,021	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	97,037	5.a.
b. Senior unsecured debt securities	1054	109,855	5.b.
c. Subordinated debt securities	1055	16,070	5.c.
d. Commercial paper	1056	10,389	5.d.
e. Certificates of deposit	1057	35,909	5.e.
f. Common equity	1058	2,579	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	271,838	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	229,079	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	85,009	6.c.
d. Swiss francs (CHF)	1064	403,583	6.d.
e. Chinese yuan (CNY)	1065	4,974	6.e.
f. Euros (EUR)	1066	11,068,610	6.f.
g. British pounds (GBP)	1067	1,837,854	6.g.
h. Hong Kong dollars (HKD)	1068	77,415	6.h.
i. Indian rupee (INR)	1069	6	6.i.
j. Japanese yen (JPY)	1070	559,955	6.j.
k. Mexican pesos (MXN)	1108	48,406	6.k.
l. Swedish krona (SEK)	1071	47,354	6.l.
m. United States dollars (USD)	1072	5,608,804	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	19,971,049	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	90,770	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	951	8.a.
b. Debt underwriting activity	1076	62,659	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	63,610	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	3,968,134	9.a.
b. OTC derivatives settled bilaterally	1079	2,161,497	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,129,632	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	68,334	10.a.
b. Available-for-sale securities (AFS)	1082	49,766	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	52,908	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,702	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	48,490	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	14,691	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	208,749	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	143,652	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	31,437	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	58,039	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	170,254	13.c.

Ancillary Data