

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	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	2021-03-30	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	2021-04-30	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-performance	1.b.(5)
(6) LEI code	2015	O2RNE8IBXP4R0TD8PU41	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	22,467,801,052	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5,037,372,973	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	67,603,313,474	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	150,576,561,439	2.b.(1)
(2) Counterparty exposure of SFTs	1014	16,073,180,607	2.b.(2)
c. Other assets			
(1) Other assets	1015	917,809,561,700	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10,468,527,394	2.d.(1)
(2) Items subject to a 20% CCF	1022	71,781,515,512	2.d.(2)
(3) Items subject to a 50% CCF	1023	119,318,459,360	2.d.(3)
(4) Items subject to a 100% CCF	1024	28,971,188,409	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	7,781,913,076	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	1,283,601,365,176.13	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	1034	0	3.a.(1)
(2) Unused portion of committed lines extended to other financial institutions	1035	24,218,260,766	3.a.(2)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	24,218,260,766	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	15,168,115,271	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	30,295,357,210	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10,797,447,412	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	14,197,537,685	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,442,444,503	3.e.(1)
(2) Potential future exposure	1044	29,406,739,994	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	170,421,384,429	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	37,161,156,429	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	96,987,220,983	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	52,335,496,987	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	34,560,164,872	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8,255,785,882	4.d.(1)
(2) Potential future exposure	1051	29,043,466,321	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	258,343,291,474	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
(1) Secured debt securities	1053	39,137,705,956	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	111,741,868,019	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	24,766,661,750	5.c.
d. Commercial paper			
(1) Commercial paper	1056	10,507,356,309	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	34,975,643,691	5.e.
f. Common equity			
(1) Common equity	1058	14,526,089,571	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	235,655,325,295	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	277,110,654,779	6.a.
b. Brazilian real (BRL)	1062	265,525,551,348	6.b.
c. Canadian dollars (CAD)	1063	261,353,311,048	6.c.
d. Swiss francs (CHF)	1064	265,163,360,016	6.d.
e. Chinese yuan (CNY)	1065	500,266,054,452	6.e.
f. Euros (EUR)	1066	15,686,026,784,519	6.f.
g. British pounds (GBP)	1067	1,447,340,930,290	6.g.
h. Hong Kong dollars (HKD)	1068	564,288,494,888	6.h.
i. Indian rupee (INR)	1069	49,138,198,242	6.i.
j. Japanese yen (JPY)	1070	2,632,828,017,826	6.j.
k. Mexican pesos (MXN)	1108	28,111,468,654	6.k.
l. Swedish krona (SEK)	1071	94,480,069,347	6.l.
m. United States dollars (USD)	1072	11,272,053,961,698	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	33,343,686,857,107	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,389,252,246,283	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	3,232,630,321	8.a.
b. Debt underwriting activity	1076	123,300,000,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	126,532,630,321	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	9,330,653,447,811	9.a.
b. OTC derivatives settled bilaterally	1079	5,487,172,753,998	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	14,817,826,201,809	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	125,881,640,085	10.a.
b. Available-for-sale securities (AFS)	1082	51,979,321,312	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	90,720,059,176	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,039,102,128	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	79,101,800,092	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	12,647,000,000	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	509,189,380,795	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	283,719,651,768	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	71,615,244,043	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	198,839,218,444	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	410,943,626,168	13.c.

Ancillary Data