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	2022-12-31	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	2023-03-28	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	2023-04-30	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-performar	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	27,011,564,889	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,740,682,822	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	72,114,788,354	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	174,164,417,746	2.b.(1)
(2) Counterparty exposure of SFTs	1014	15,156,194,694	2.b.(2)
c. Other assets	1015	938,260,977,487	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11,951,097,522	2.d.(1)
(2) Items subject to a 20% CCF	1022	90,085,202,650	2.d.(2)
(3) Items subject to a 50% CCF	1023	151,334,495,622	2.d.(3)
(4) Items subject to a 100% CCF	1024	28,452,849,920	2.d.(4)
e. Regulatory adjustments	1031	8,538,506,694	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	1,352,780,874,004.69	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	161,332,432,659	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	204,210,000	2.g.(2)
(3) Investment value in consolidated entities	1208	4,877,853,542	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	13,346,147,223	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1,496,093,515,899	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	86,981,398,879	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	48,041,546,008	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	39,265,777,153	3.c.(1)
(2) Senior unsecured debt securities	2104	0	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	60,181,070,308	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	10,003,358,556	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	13,826,304,568	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	8,677,973,762	3.e.(1)
(2) Potential future exposure	2110	16,301,313,848	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	263,272,025,969	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	58,083,180,042	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	82,192,299,911	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	65,238,252,039	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	53,136,034,809	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	6,321,942,850	4.d.(1)
(2) Potential future exposure	2115	20,473,995,336	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	285,445,704,987	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	48,025,238,039	5.a.
b. Senior unsecured debt securities	2117	100,857,378,870	5.b.
c. Subordinated debt securities	2118	25,742,370,230	5.c.
d. Commercial paper	2119	18,919,398,736	5.d.
e. Certificates of deposit	2120	17,090,601,264	5.e.
f. Common equity	2121	19,955,271,107	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	1226	230,590,258,246	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	206,821,956,361	6.a.
b. Canadian dollars (CAD)	1063	307,588,666,459	6.c.
c. Swiss francs (CHF)	1064	322,887,163,147	6.d.
d. Chinese yuan (CNY)	1065	757,782,790,465	6.e.
e. Euros (EUR)	1066	20,349,056,552,290	6.f.
f. British pounds (GBP)	1067	1,924,671,603,623	6.g.
g. Hong Kong dollars (HKD)	1068	472,755,008,723	6.h.
h. Indian rupee (INR)	1069	81,520,345,243	6.i.
i. Japanese yen (JPY)	1070	2,114,414,091,743	6.j.
j. New Zealand dollars (NZD)	1109	29,322,189,862	6.k.
k. Swedish krona (SEK)	1071	138,040,079,935	6.l.
l. United States dollars (USD)	1072	13,610,759,457,286	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	40,315,619,905,137	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,521,232,029,671	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,620,564,888	8.a.
b. Debt underwriting activity	1076	105,416,000,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	107,036,564,888	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	88,139,737,047	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	868,208,419,017	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	956,348,156,064	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	3,425,956,201,410	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	557,088,857,423	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3,983,045,058,833	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	6,715,815,168,490	10.a.
b. OTC derivatives settled bilaterally	1905	6,805,929,386,426	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	13,521,744,554,916	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	103,531,490,339	10.a.
b. Available-for-sale securities (AFS)	1082	37,463,036,383	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29,613,357,635	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,454,339,141	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	102,926,829,946	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	23,436,000,000	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	519,914,088,990	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	26,062,311,093	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	545,976,400,083	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	429,657,014,696	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	79,834,784,879	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	509,491,799,575	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	475,248,928,502	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	26,023,937,228	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	238,049,699,686	21.g.

Section 22 - Ancillary Indicators