

Groupe BPCE publishes indicator data for global systemically important banks (G-SIBs)

In accordance with the recommendations of the French supervisory authority, Groupe BPCE provides in the following table data for the 12 indicators and the end-2018 data used for their determination in regard with the G-SIB assessment methodology.

These figures have been drawn up using the specific instructions laid down by the Basel Committee on Banking Supervision; for this reason, they may not be directly comparable to other disclosures provided by Groupe BPCE.

Category	Individual indicator	Amount at 12/31/2018 (in Cm)
Size	Section 2 - Total exposure	1 189 083
Interconnectedness	Section 3 - Intra-Financial System Assets	75 714
	Section 4 - Intra-Financial System Liabilities	111 929
	Section 5 - Securities outstanding	264 663
Substitutability / financial institution infrastructure	Section 6 - Payments made in the reporting year (excluding intragroup payments)	23 727 204
	Section 7 - Assets Under Custody	84 672
	Section 8 - Underwritten Transactions in Debt and Equity Markets	45 742
Complexity	Section 9 - Notional Amount of OTC Derivatives	4 753 562
	Section 10 - Trading and Available-for-Sale Securities	39 410
	Section 11 - Level 3 Assets	13 956
Cross-jurisdictional activity	Section 12 - Cross-Jurisdictional Claims	202 365
	Section 13 - Cross-Jurisdictional Liabilities	157 526

Section	G-SIB	Data	Amount at 12/31/2018 (in Cm)
Section 2 - Total exposure	1012	Counterparty exposure of derivatives contracts	7 752
	1201	Capped notional amount of credit derivatives	2 487
	1018	Potential future exposure of derivative contracts	23 087
	1013	Adjusted gross value of SFTs	70 753
	1014	Counterparty exposure of SFTs	6 983
	1015	Other assets	1 003 965
	1019	Items subject to a 0% credit conversion factor (CCF)	20 300
	1022	Items subject to a 20% CCF	38 186
	1023	Items subject to a 50% CCF	89 523
	1024	Items subject to a 100% CCF	19 627
	1031	Regulatory adjustments	5 812
	1103	Exposures indicator	1 189 083
	Section 3 - Intra-Financial System Assets	1033	Funds deposited with or lent to other financial institutions
1034		Certificates of deposit	-
1035		Unused portion of committed lines extended to other financial institutions	11 470
		Holdings of securities issued by other financial institutions:	
1036		Secured debt securities	3 575
1037		Senior unsecured debt securities	9 651
1038		Subordinated debt securities	362
1039		Commercial paper	
1040		Equity securities	6 151
1041		Offsetting short positions in relation to the specific equity securities included in item 3c(5)	1 939
1213		Net positive current exposure of securities financing transactions with other financial institutions	5 680
		Over-the-counter derivatives with other financial institutions that have a net positive fair value	
1043		Net positive fair value	3 003
1044	Potential future exposure	5 967	
1045	Intra-financial system assets indicator	75 714	
Section 4 - Intra-Financial System Liabilities	1046	Deposits due to depository institutions	34 395
	1047	Deposits due to non-depository financial institutions	35 010
	1105	Loans obtained from other financial institutions	-
	1048	Unused portion of committed lines obtained from other financial institutions	8 128
	1214	Net negative current exposure of securities financing transactions with other financial institutions	22 124
		OTC derivatives with other financial institutions that have a net negative fair value	
	1050	Net negative fair value	4 509
	1051	Potential future exposure	7 763
	1052	Intra-financial system liabilities indicator	111 929
	Section 5 - Securities outstanding	1053	Secured debt securities
1054		Senior unsecured debt securities	96 297
1055		Subordinated debt securities	16 796
1056		Commercial paper	9 343
1057		Certificates of deposit	40 947
1058		Common Equity	3 787
1059		Preferred shares and any other forms of subordinated funding not captured in item 5.c	-
1060		Securities outstanding indicator	264 663
Section 6 - Payments made in the reporting year (excluding intragroup payments)	1061	Australian dollars (AUD)	302 388
	1062	Brazilian real (BRL)	-
	1063	Canadian dollars (CAD)	131 689
	1064	Swiss francs (CHF)	517 043
	1065	Chinese yuan (CNY)	4 154
	1066	Euros (EUR)	12 950 870
	1067	Pound sterling (GBP)	1 783 268
	1068	Hong Kong dollars (HKD)	224 013
	1069	Indian rupee (INR)	10
	1070	Japanese yen (JPY)	801 180
	1108	Mexican pesos (MXN)	81 799
1071	Swedish krona (SEK)	66 380	
1072	United States dollars (USD)	6 864 409	
1073	Payments activity indicator	23 727 204	
Section 7 - Assets Under Custody	1074	Assets under custody indicator	84 672
Section 8 - Underwritten Transactions in Debt and Equity Markets	1075	Equity underwriting activity	417
	1076	Debt underwriting activity	45 325
	1077	Underwriting activity indicator	45 742
Section 9 - Notional Amount of OTC Derivatives	1078	OTC derivatives cleared through a central counterparty	2 470 691
	1079	OTC derivatives settled bilaterally	2 282 871
	1080	OTC derivative indicator	4 753 562
Section 10 - Trading and Available-for-Sale Securities	1081	Held-for-trading securities (HFT)	48 055
	1082	Available-for-sale securities (AFS)	40 151
	1083	Trading and AFS securities that meet the definition of Level 1 assets	38 815
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	9 981
	1085	Trading & AFS securities indicator	39 410
Section 11 - Level 3 Assets	1086	Level 3 asset indicator	13 956
Section 12 - Cross-Jurisdictional Claims	1087	Cross-jurisdictional claims indicator	202 365
Section 13 - Cross-Jurisdictional Liabilities	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	118 688
	1089	Any foreign liabilities to related offices included in item 13.a	17 066
	1090	Local liabilities in local currency (excluding derivatives activity)	55 904
	1091	Cross-jurisdictional liabilities indicator	157 526