

**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)
<b>Size</b>	Section 2 - Total exposure	1 189 083
	Section 3 - Intra-Financial System Assets	71 326
<b>Interconnectedness</b>	Section 4 - Intra-Financial System Liabilities	111 929
	Section 5 - Securities outstanding	264 663
<b>Substitutability / financial institution infrastructure</b>	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
<b>Complexity</b>	Section 9 - Notional Amount of OTC Derivatives	4 753 562
	Section 10 - Trading and Available-for-Sale Securities	26 410
	Section 11 - Level 3 Assets	13 956
<b>Cross-jurisdictional activity</b>	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)	
<b>Section 2 - Total exposure</b>	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	
		<b>1103</b>	<b>Exposures indicator</b>	<b>1 189 083</b>
<b>Section 3 - Intra-Financial System Assets</b>	1033	Funds deposited with or lent to other financial institutions	27 406	
	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	10 098	
	1038	Subordinated debt securities	362	
	1039	Commercial paper		
	1040	Equity securities	5 703	
	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		
	<b>1045</b>	<b>Intra-financial system assets indicator</b>	<b>71 326</b>	
<b>Section 4 - Intra-Financial System Liabilities</b>	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	
		<b>1052</b>	<b>Intra-financial system liabilities indicator</b>	<b>111 929</b>
	<b>Section 5 - Securities outstanding</b>	1053	Secured debt securities	97 493
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	-	
	<b>1060</b>	<b>Securities outstanding indicator</b>	<b>264 663</b>	
<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	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		
	<b>1073</b>	<b>Payments activity indicator</b>	<b>23 727 204</b>	
<b>Section 7 - Assets Under Custody</b>	<b>1074</b>	<b>Assets under custody indicator</b>	<b>84 672</b>	
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	1075	Equity underwriting activity	417	
	1076	Debt underwriting activity	45 325	
	<b>1077</b>	<b>Underwriting activity indicator</b>	<b>45 742</b>	
<b>Section 9 - Notional Amount of OTC Derivatives</b>	1078	OTC derivatives cleared through a central counterparty	2 470 691	
	1079	OTC derivatives settled bilaterally	2 282 871	
	<b>1080</b>	<b>OTC derivative indicator</b>	<b>4 753 562</b>	
<b>Section 10 - Trading and Available-for-Sale Securities</b>	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	51 815	
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	9 981	
	<b>1085</b>	<b>Trading &amp; AFS securities indicator</b>	<b>26 410</b>	
<b>Section 11 - Level 3 Assets</b>	<b>1086</b>	<b>Level 3 asset indicator</b>	<b>13 956</b>	
<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>1087</b>	<b>Cross-jurisdictional claims indicator</b>	<b>202 365</b>	
<b>Section 13 - Cross-Jurisdictional Liabilities</b>	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	
	<b>1091</b>	<b>Cross-jurisdictional liabilities indicator</b>	<b>157 526</b>	