

**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 12/31/2019 (in €m)
<b>Size</b>	Section 2 - Total exposure	1 251 870
	Section 3 - Intra-Financial System Assets	81 616
<b>Interconnectedness</b>	Section 4 - Intra-Financial System Liabilities	115 201
	Section 5 - Securities outstanding	289 346
	Section 6 - Payments made in the reporting year (excluding intragroup payments)	21 078 854
<b>Substitutability / financial institution infrastructure</b>	Section 7 - Assets Under Custody	91 106
	Section 8 - Underwritten Transactions in Debt and Equity Markets	54 370
	Section 9 - Notional Amount of OTC Derivatives	5 050 637
<b>Complexity</b>	Section 10 - Trading and Available-for-Sale Securities	38 332
	Section 11 - Level 3 Assets	16 968
	Section 12 - Cross-Jurisdictional Claims	220 759
<b>Cross-jurisdictional activity</b>	Section 13 - Cross-Jurisdictional Liabilities	165 379

Section	G-SIB	Data	Amount at 12/31/2019 (in €m)
<b>Section 2 - Total exposure</b>	1012	Counterparty exposure of derivatives contracts	8 224
	1201	Capped notional amount of credit derivatives	4 165
	1018	Potential future exposure of derivative contracts	22 017
	1013	Adjusted gross value of SFTs	70 369
	1014	Counterparty exposure of SFTs	7 079
	1015	Other assets	1 060 185
	1019	Items subject to a 0% credit conversion factor (CCF)	27 569
	1022	Items subject to a 20% CCF	36 111
	1023	Items subject to a 50% CCF	98 843
	1024	Items subject to a 100% CCF	20 429
	1031	Regulatory adjustments	6 722
	<b>1103</b>	<b>Exposures indicator</b>	<b>1 251 870</b>
	<b>Section 3 - Intra-Financial System Assets</b>	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	12 063
		Holdings of securities issued by other financial institutions:	
1036		Secured debt securities	11 330
1037		Senior unsecured debt securities	6 537
1038		Subordinated debt securities	297
1039		Commercial paper	
1040		Equity securities	8 651
1041		Offsetting short positions in relation to the specific equity securities included in item 3c(5)	1 774
1213		Net positive current exposure of securities financing transactions with other financial institutions	6 955
		Over-the-counter derivatives with other financial institutions that have a net positive fair value	
1043		Net positive fair value	2 960
1044	Potential future exposure	5 643	
<b>1045</b>	<b>Intra-financial system assets indicator</b>	<b>81 616</b>	
<b>Section 4 - Intra-Financial System Liabilities</b>	1046	Deposits due to depository institutions	36 807
	1047	Deposits due to non-depository financial institutions	30 126
	1105	Loans obtained from other financial institutions	-
	1048	Unused portion of committed lines obtained from other financial institutions	9 012
	1214	Net negative current exposure of securities financing transactions with other financial institutions	25 011
		OTC derivatives with other financial institutions that have a net negative fair value	
	1050	Net negative fair value	6 270
	1051	Potential future exposure	7 976
	<b>1052</b>	<b>Intra-financial system liabilities indicator</b>	<b>115 201</b>
	<b>Section 5 - Securities outstanding</b>	1053	Secured debt securities
1054		Senior unsecured debt securities	107 650
1055		Subordinated debt securities	16 748
1056		Commercial paper	13 196
1057		Certificates of deposit	46 035
1058		Common Equity	3 656
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>289 346</b>
<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	1061	Australian dollars (AUD)	194 627
	1062	Brazilian real (BRL)	-
	1063	Canadian dollars (CAD)	118 163
	1064	Swiss francs (CHF)	405 022
	1065	Chinese yuan (CNY)	2 924
	1066	Euros (EUR)	12 078 903
	1067	Pound sterling (GBP)	1 806 964
	1068	Hong Kong dollars (HKD)	149 734
	1069	Indian rupee (INR)	12
	1070	Japanese yen (JPY)	638 633
	1108	Mexican pesos (MXN)	73 615
1071	Swedish krona (SEK)	67 543	
1072	United States dollars (USD)	5 542 714	
<b>1073</b>	<b>Payments activity indicator</b>	<b>21 078 854</b>	
<b>Section 7 - Assets Under Custody</b>	<b>1074</b>	<b>Assets under custody indicator</b>	<b>91 106</b>
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	1075	Equity underwriting activity	1 012
	1076	Debt underwriting activity	53 358
	<b>1077</b>	<b>Underwriting activity indicator</b>	<b>54 370</b>
<b>Section 9 - Notional Amount of OTC Derivatives</b>	1078	OTC derivatives cleared through a central counterparty	2 740 400
	1079	OTC derivatives settled bilaterally	2 310 237
	<b>1080</b>	<b>OTC derivative indicator</b>	<b>5 050 637</b>
<b>Section 10 - Trading and Available-for-Sale Securities</b>	1081	Held-for-trading securities (HFT)	67 661
	1082	Available-for-sale securities (AFS)	44 682
	1083	Trading and AFS securities that meet the definition of Level 1 assets	44 651
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	29 359
	<b>1085</b>	<b>Trading &amp; AFS securities indicator</b>	<b>38 332</b>
<b>Section 11 - Level 3 Assets</b>	<b>1086</b>	<b>Level 3 asset indicator</b>	<b>16 968</b>
<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>1087</b>	<b>Cross-jurisdictional claims indicator</b>	<b>220 759</b>
<b>Section 13 - Cross-Jurisdictional Liabilities</b>	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	126 959
	1089	Any foreign liabilities to related offices included in item 13.a	25 870
	1090	Local liabilities in local currency (excluding derivatives activity)	64 289
	<b>1091</b>	<b>Cross-jurisdictional liabilities indicator</b>	<b>165 379</b>