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 respect of 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: Size
- **Section 2 - Total exposure**
  - 1012 - Counterparty exposure of derivatives contracts: 8,224
  - 1013 - Adjusted gross value of SFIs: 70,369
  - 1014 - Counterparty exposure of SFTs: 7,076
  - 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

### Category: Interconnectedness
- **Section 3 - Intra-Financial System Assets**
  - 1032 - Funds deposited with or lent to other financial institutions: 28,954
  - 1035 - Unused portion of committed lines extended to other financial institutions: 17,083
  - 1036 - Secured debt securities: 11,330
  - 1037 - Senior unsecured debt securities: 6,537
  - 1038 - Subordinated debt securities: 207
  - 1039 - Commercial paper: 8,651
  - 1040 - Equity securities: 8,651
  - 1041 - OTC derivatives with other financial institutions that have a net negative fair value: 17,083

### Category: Complexity
- **Section 4 - Intra-Financial System Liabilities**
  - 1043 - Net positive fair value: 2,960
  - 1044 - Potential future exposure: 6,443
  - 1045 - Intra-financial system assets indicator: 81,616

### Category: Cross-jurisdictional liability
- **Section 5 - Securities outstanding**
  - 1046 - Expected payments indicator: 165,379

### Category: Cross-jurisdictional claims
- **Section 6 - Payments made in the reporting year (excluding intragroup payments)**
  - 1050 - Net negative fair value: 6,270
  - 1051 - Potential future exposure: 7,576
  - 1052 - Intra-financial system liabilities indicator: 115,201

### Category: Intra-Financial System Liabilities
- **Section 7 - Assets Under Custody**
  - 1074 - Assets under custody indicator: 91,106

### Category: Notional Amount of OTC Derivatives
- **Section 8 - Underwritten Transactions in Debt and Equity Markets**
  - 1075 - Equity underwriting activity: 1,012
  - 1076 - Debt underwriting activity: 53,358

### Category: Trading and Available-for-Sale Securities
- **Section 9 - OTC derivatives cleared through a central counterparty**
  - 1078 - OTC derivatives settled bilaterally: 2,310,237

### Category: Level 3 Assets
- **Section 10 - Trading and Available-for-Sale Securities**
  - 1081 - OTC derivatives indicator: 5,050,637

### Category: Level 3 assets
- **Section 11 - Level 3 Assets**
  - 1089 - Any foreign liabilities to related offices included in item 13 a: 25,876

### Category: Cross-jurisdictional liabilities
- **Section 12 - Cross-Jurisdictional Claims**
  - 1092 - Cross-jurisdictional claims indicator: 220,759

### Category: Cross-jurisdictional activities
- **Section 13 - Cross-Jurisdictional Liabilities**
  - 1093 - Cross-jurisdictional liabilities indicator: 165,379