GROUPE BPCE

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 13 indicators and the end-2021 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 12/31/2021 (in €m)
Size	Section 2 - Total Exposures	1 585 838
Interconnectedness	Section 3 - Intra-Financial System Assets	101 435
	Section 4 - Intra-Financial System Liabilities	116 456
	Section 5 - Securities Outstanding	311 100
Substitutability / financial institution infrastructure	Section 6 - Payments made in the reporting year (excluding intragroup payments)	21 240 464
	Section 7 - Assets Under Custody	95 002
	Section 8 - Underwritten Transactions in Debt and Equity Markets	56 702
	Section 9 - Trading Volume	1 826 539
Complexity	Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	9 136 390
	Section 11 - Trading and Available-for-Sale Securities	56 694
	Section 12 - Level 3 Assets	24 982
Cross-jurisdictional activity	Section 13 - Cross-Jurisdictional Claims	213 095
	Section 14 - Cross-Jurisdictional Liabilities	250 843

Section	G-SIB	Data	Amount at 12/31/2021 (in €m)
Section 2 - Total Exposures	1012	(1) Counterparty exposure of derivatives contracts	13 236
	1201	(2) Capped notional amount of credit derivatives	6 072
	1018	(3) Potential future exposure of derivative contracts	26 686
		b. Securities financing transactions (SFTs)	
	1013	(1) Adjusted gross value of SFTs	62 934
	1014	(2) Counterparty exposure of SFTs	7 766
	1015	c. Other assets	1 259 194
		d. Gross notional amount of off-balance sheet items	
	1019	(1) Items subject to a 0% credit conversion factor (CCF)	27 353
	1022	(2) Items subject to a 20% CCF	46 216
	1023	(3) Items subject to a 50% CCF	109 186
	1024	(4) Items subject to a 100% CCF	24 753
	1031	e. Regulatory adjustments	5 693
	1103	**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))**	**1 467 212**
		g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:	
	1701	(1) On-balance sheet and off-balance sheet insurance assets	122 469
	1205	(2) Potential future exposure of derivatives contracts for insurance subsidiaries	9
	1208	(3) Investment value in consolidated entities	3 853
	2101	h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	0
	1117	**i. Total exposures indicator (Total exposures, including insurance subsidiaries) (??sum of item 2.f, 2.g.(1) thorough 2.g.(3) minus 2.h??)**	**1 585 838**
Section 3 - Intra-Financial System Assets	1216	a. Funds deposited with or lent to other financial institutions	23 513
	2102	(1) Certificates of deposit	0
	1217	b. Unused portion of committed lines extended to other financial institutions	21 825
		c. Holdings of securities issued by other financial institutions	
	2103	(1) Secured debt securities	18 193
	2104	(2) Senior unsecured debt securities	11 495
	2105	(3) Subordinated debt securities	2 244
	2106	(4) Commercial paper	103
	2107	(5) Equity securities	10 046
	2108	(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2 573
	1219	d. Net positive current exposure of SFTs with other financial institutions	6 240
		e. OTC derivatives with other financial institutions that have a net positive fair value	
	2109	(1) Net positive fair value	3 244
	2110	(2) Potential future exposure	7 104
	1215	**f. Intra-financial system assets, including insurance subsidiaries**	**101 435**
Section 4 - Intra-Financial System Liabilities		a. Funds deposited by or borrowed from other financial institutions	
	2111	(1) Deposits due to depository institutions	36 586
	2112	(2) Deposits due to non-depository financial institutions	36 949
	2113	(3) Loans obtained from other financial institutions	0
	1223	b. Unused portion of committed lines obtained from other financial institutions	10 818
	1224	c. Net negative current exposure of SFTs with other financial institutions	16 143
		d. OTC derivatives with other financial institutions that have a net negative fair value	
	2114	(1) Net negative fair value	8 847
	2115	(2) Potential future exposure	7 113
	1221	**e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))**	**116 456**
Section 5 - Securities Outstanding	2116	a. Secured debt securities	98 698
	2117	b. Senior unsecured debt securities	142 346
	2118	c. Subordinated debt securities	18 957
	2119	d. Commercial paper	11 581
	2120	e. Certificates of deposit	39 107
	2121	f. Common equity	410
	2122	g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
	1226	**h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)**	**311 100**
Section 6 - Payments made in the reporting year (excluding intragroup payments)	1061	a. Australian dollars (AUD)	177 726
	1063	b. Canadian dollars (CAD)	68 253
	1064	c. Swiss francs (CHF)	540 249
	1065	d. Chinese yuan (CNY)	13 115
	1066	e. Euros (EUR)	12 243 321
	1067	f. British pounds (GBP)	1 700 781
	1068	g. Hong Kong dollars (HKD)	95 756
	1069	h. Indian rupee (INR)	15
	1070	i. Japanese yen (JPY)	481 900
	1109	j. New Zealand dollars (NZD)	31 681
	1071	k. Swedish krona (SEK)	46 204
	1072	l. United States dollars (USD)	5 841 462
	1073	**m. Payments activity indicator (sum of items 6.a through 6.l)**	**21 240 464**
Section 7 - Assets Under Custody	**1074**	**a. Assets under custody indicator**	**95 002**
Section 8 - Underwritten Transactions in Debt and Equity Markets	1075	a. Equity underwriting activity	790
	1076	b. Debt underwriting activity	55 912
	1077	c. Underwriting activity indicator (sum of items 8.a and 8.b)	56 702
Section 9 - Trading Volume	2123	a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	33 577
	2124	b. Trading volume of other fixed income securities, excluding intragroup transactions	1 265 462
	2125	**c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)**	**1 299 039**
	2126	d. Trading volume of listed equities, excluding intragroup transactions	513 567
	2127	e. Trading volume of all other securities, excluding intragroup transactions	13 933
	2128	**f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)**	**527 499**
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	2129	a. OTC derivatives cleared through a central counterparty	6 822 420
	1905	b. OTC derivatives settled bilaterally	2 317 340
	1227	**c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)**	**9 136 390**
Section 11 - Trading and Available-for-Sale Securities	1081	a. Held-for-trading securities (HFT)	77 798
	1082	b. Available-for-sale securities (AFS)	48 733
	1083	c. Trading and AFS securities that meet the definition of Level 1 assets	51 040
	1084	d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	18 796
	1085	**e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)**	**56 694**
Section 12 - Level 3 Assets	**1229**	**a. Level 3 assets indicator, including insurance subsidiaries**	**24 982**
Section 13 - Cross-Jurisdictional Claims	1087	a. Total foreign claims on an ultimate risk basis	200 231
	1146	b. Foreign derivative claims on an ultimate risk basis	12 864
	2130	**c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)**	**213 095**
Section 14 - Cross-Jurisdictional Liabilities	2131	a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	212 869
	1149	b. Foreign derivative liabilities on an immediate risk basis	37 974
	1148	**c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)**	**250 843**