GROUPE BPCE

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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 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 12/31/2015 (in €m)
Size	Section 2 - Total exposure	1 109 882
Interconnectedness	Section 3 - Intra-Financial System Assets	93 175
	Section 4 - Intra-Financial System Liabilities	133 895
	Section 5 - Securities outstanding	268 004
Substitutability / financial institution infrastructure	Section 6 - Payments made in the reporting year (exluding intragroup payments)	30 662 128
	Section 7 - Assets Under Custody	92 415
	Section 8 - Underwritten Transactions in Debt and Equity Markets	39 733
Complexity	Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	11 065 162
	Section 10 - Trading and Available-for-Sale Securities	10 963
	Section 11 - Level 3 Assets	15 329
Cross-jurisdictional activity	Section 12 - Cross-Jurisdictional Claims	188 527
	Section 13 - Cross-Jurisdictional Liabilities	90 126

Section	G-SIB	Data	Amount at 12/31/2015 (in €m)
Section 2 - Total exposure	1012	Counterparty exposure of derivatives contracts	13 223
	1201	Capped notional amount of credit derivatives	1 156
	1018	Potential future exposure of derivative contracts	20 841
	1013	Adjusted gross value of SFTs	68 740
	1014	Counterparty exposure of SFTs	5 445
	1015	Other assets	927 783
	1019	Items subject to a 0% credit conversion factor (CCF)	16 716
	1022	Items subject to a 20% CCF	27 801
	1023	Items subject to a 50% CCF	88 146
	1024	Items subject to a 100% CCF	21 389
	1031	Regulatory adjustments	7 147
	1103	**Exposures indicator**	**1 109 882**
Section 3 - Intra-Financial System Assets	1033	Funds deposited with or lent to other financial institutions	25 130
	1034	Certificates of deposit	-
	1035	Unused portion of committed lines extended to other financial institutions	11 546
		Holdings of securities issued by other financial institutions:	
	1036	Secured debt securities	1 643
	1037	Senior unsecured debt securities	1 928
	1038	Subordinated debt securities	938
	1039	Commercial paper	140
	1040	Equity securities	4 961
	1041	Offsetting short positions in relation to the specific equity securities included in item 3c(5)	1 259
	1042	Net positive current exposure of securities financing transactions with other financial institutions	18 881
		Over-the-counter derivatives with other financial institutions that have a net positive fair value	
	1043	Net positive fair value	13 474
	1044	Potential future exposure	15 792
	1045	**Intra-financial system assets indicator**	**93 175**
Section 4 - Intra-Financial System Liabilities	1046	Deposits due to depository institutions	37 147
	1047	Deposits due to non-depository financial institutions	28 873
	1105	Loans obtained from other financial institutions	-
	1048	Unused portion of committed lines obtained from other financial institutions	9 324
	1049	Net negative current exposure of securities financing transactions with other financial institutions	28 383
		OTC derivatives with other financial institutions that have a net negative fair value	
	1050	Net negative fair value	19 213
	1051	Potential future exposure	10 955
	1052	**Intra-financial system liabilities indicator**	**133 895**

Section 5 - Securities outstanding	1053	Secured debt securities	107 308
	1054	Senior unsecured debt securities	85 157
	1055	Subordinated debt securities	17 425
	1056	Commercial paper	6 618
	1057	Certificates of deposit	46 567
	1058	Common Equity	4 929
	1059	Preferred shares and any other forms of subordinated funding not captured in item 5.c	-
	1060	**Securities outstanding indicator**	**268 004**
Section 6 - Payments made in the reporting year (exluding intragroup payments)	1061	Australian dollars (AUD)	648 566
	1062	Brazilian real (BRL)	-
	1063	Canadian dollars (CAD)	218 646
	1064	Swiss francs (CHF)	1 177 786
	1065	Chinese yuan (CNY)	779
	1066	Euros (EUR)	13 996 828
	1067	Pound sterling (GBP)	2 668 789
	1068	Hong Kong dollars (HKD)	293 523
	1069	Indian rupee (INR)	11
	1070	Japanese yen (JPY)	1 353 931
	1071	Swedish krona (SEK)	216 112
	1072	United States dollars (USD)	10 087 157
	1073	**Payments activity indicator**	**30 662 128**
Section 7 - Assets Under Custody	**1074**	**Assets under custody indicator**	**92 415**
Section 8 - Underwritten Transactions in Debt and Equity Markets	1075	Equity underwriting activity	1 521
	1076	Debt underwriting activity	38 212
	1077	**Underwriting activity indicator**	**39 733**
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	1078	OTC derivatives cleared through a central counterparty	4 102 865
	1079	OTC derivatives settled bilaterally	6 962 297
	1080	**OTC derivative indicator**	**11 065 162**
Section 10 - Trading and Available-for-Sale Securities	1081	Held-for-trading securities (HFT)	55 566
	1082	Available-for-sale securities (AFS)	50 136
	1083	Trading and AFS securities that meet the definition of Level 1 assets	86 065
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	8 674
	1085	**Trading & AFS securities indicator**	**10 963**
Section 11 - Level 3 Assets	**1086**	**Level 3 asset indicator**	**15 329**
Section 12 - Cross-Jurisdictional Claims	**1087**	**Cross-jurisdictional claims indicator**	**188 527**
Section 13 - Cross-Jurisdictional Liabilities	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	80 358
	1089	Any foreign liabilities to related offices included in item 13.a	20 767
	1090	Local liabilities in local currency (excluding derivatives activity)	30 536
	1091	**Cross-jurisdictional liabilities indicator**	**90 126**