

**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-2020 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 12/31/2020 (in €m)
<b>Size</b>	Section 2 - Total exposure	1 374 354
	Section 3 - Intra-Financial System Assets	71 956
	Section 4 - Intra-Financial System Liabilities	116 021
<b>Interconnectedness</b>	Section 5 - Securities outstanding	271 838
	Section 6 - Payments made in the reporting year (excluding intragroup payments)	19 971 049
	Section 7 - Assets Under Custody	90 770
<b>Substitutability / financial institution infrastructure</b>	Section 8 - Underwritten Transactions in Debt and Equity Markets	63 610
	Section 9 - Notional Amount of OTC Derivatives	6 129 632
	Section 10 - Trading and Available-for-Sale Securities	48 490
<b>Complexity</b>	Section 11 - Level 3 Assets	14 691
	Section 12 - Cross-Jurisdictional Claims	208 749
<b>Cross-jurisdictional activity</b>	Section 13 - Cross-Jurisdictional Liabilities	170 254

Section	G-SIB	Data	Amount at 12/31/2020 (in €m)
<b>Section 2 - Total exposure</b>	1012	Counterparty exposure of derivatives contracts	9 740
	1201	Capped notional amount of credit derivatives	4 595
	1018	Potential future exposure of derivative contracts	20 404
	1013	Adjusted gross value of SFTs	63 753
	1014	Counterparty exposure of SFTs	6 461
	1015	Other assets	1 184 316
	1019	Items subject to a 0% credit conversion factor (CCF)	26 896
	1022	Items subject to a 20% CCF	38 848
	1023	Items subject to a 50% CCF	99 687
	1024	Items subject to a 100% CCF	24 782
	1031	Regulatory adjustments	5 688
	<b>1103</b>	<b>Exposures indicator</b>	<b>1 374 354</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	19 596
		Holdings of securities issued by other financial institutions:	
1036		Secured debt securities	14 705
1037		Senior unsecured debt securities	1 714
1038		Subordinated debt securities	51
1039		Commercial paper	
1040		Equity securities	7 435
1041		Offsetting short positions in relation to the specific equity securities included in item 3c(5)	1 805
1213		Net positive current exposure of securities financing transactions with other financial institutions	5 084
		Over-the-counter derivatives with other financial institutions that have a net positive fair value	
1043		Net positive fair value	3 499
1044	Potential future exposure	4 341	
<b>1045</b>	<b>Intra-financial system assets indicator</b>	<b>71 956</b>	
<b>Section 4 - Intra-Financial System Liabilities</b>	1046	Deposits due to depository institutions	36 278
	1047	Deposits due to non-depository financial institutions	38 248
	1105	Loans obtained from other financial institutions	-
	1048	Unused portion of committed lines obtained from other financial institutions	9 075
	1214	Net negative current exposure of securities financing transactions with other financial institutions	16 724
		OTC derivatives with other financial institutions that have a net negative fair value	
	1050	Net negative fair value	7 672
	1051	Potential future exposure	8 024
	<b>1052</b>	<b>Intra-financial system liabilities indicator</b>	<b>116 021</b>
	<b>Section 5 - Securities outstanding</b>	1053	Secured debt securities
1054		Senior unsecured debt securities	109 855
1055		Subordinated debt securities	16 070
1056		Commercial paper	10 389
1057		Certificates of deposit	35 909
1058		Common Equity	2 579
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>271 838</b>
<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	1061	Australian dollars (AUD)	229 079
	1062	Brazilian real (BRL)	-
	1063	Canadian dollars (CAD)	85 009
	1064	Swiss francs (CHF)	403 583
	1065	Chinese yuan (CNY)	4 974
	1066	Euros (EUR)	11 068 610
	1067	Pound sterling (GBP)	1 837 854
	1068	Hong Kong dollars (HKD)	77 415
	1069	Indian rupee (INR)	6
	1070	Japanese yen (JPY)	559 955
	1108	Mexican pesos (MXN)	48 406
1071	Swedish krona (SEK)	47 354	
1072	United States dollars (USD)	5 608 804	
<b>1073</b>	<b>Payments activity indicator</b>	<b>19 971 049</b>	
<b>Section 7 - Assets Under Custody</b>	<b>1074</b>	<b>Assets under custody indicator</b>	<b>90 770</b>
<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	1075	Equity underwriting activity	951
	1076	Debt underwriting activity	62 659
	<b>1077</b>	<b>Underwriting activity indicator</b>	<b>63 610</b>
<b>Section 9 - Notional Amount of OTC Derivatives</b>	1078	OTC derivatives cleared through a central counterparty	3 968 134
	1079	OTC derivatives settled bilaterally	2 161 497
	<b>1080</b>	<b>OTC derivative indicator</b>	<b>6 129 632</b>
<b>Section 10 - Trading and Available-for-Sale Securities</b>	1081	Held-for-trading securities (HFT)	68 334
	1082	Available-for-sale securities (AFS)	49 766
	1083	Trading and AFS securities that meet the definition of Level 1 assets	52 908
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	16 702
	<b>1085</b>	<b>Trading &amp; AFS securities indicator</b>	<b>48 490</b>
<b>Section 11 - Level 3 Assets</b>	<b>1086</b>	<b>Level 3 asset indicator</b>	<b>14 691</b>
<b>Section 12 - Cross-Jurisdictional Claims</b>	<b>1087</b>	<b>Cross-jurisdictional claims indicator</b>	<b>208 749</b>
<b>Section 13 - Cross-Jurisdictional Liabilities</b>	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	143 652
	1089	Any foreign liabilities to related offices included in item 13.a	31 437
	1090	Local liabilities in local currency (excluding derivatives activity)	58 039
	<b>1091</b>	<b>Cross-jurisdictional liabilities indicator</b>	<b>170 254</b>