

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-2017 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 12/31/2017 (in €m)
Size	Section 2 - Total exposure	1 183 742
Interconnectedness	Section 3 - Intra-Financial System Assets	67 101
	Section 4 - Intra-Financial System Liabilities	111 572
Substitutability / financial institution infrastructure	Section 5 - Securities outstanding	265 031
	Section 6 - Payments made in the reporting year (excluding intragroup payments)	20 522 902
Complexity	Section 7 - Assets Under Custody	89 874
	Section 8 - Underwritten Transactions in Debt and Equity Markets	37 832
Cross-jurisdictional activity	Section 9 - Notional Amount of OTC Derivatives	5 051 948
	Section 10 - Trading and Available-for-Sale Securities	33 891
	Section 11 - Level 3 Assets	13 410
	Section 12 - Cross-Jurisdictional Claims	183 555
	Section 13 - Cross-Jurisdictional Liabilities	166 077

Section	G-SIB	Data	Amount at 12/31/2017 (in €m)	
Section 2 - Total exposure	1012	Counterparty exposure of derivatives contracts	8 333	
	1201	Capped notional amount of credit derivatives	1 996	
	1018	Potential future exposure of derivative contracts	22 868	
	1013	Adjusted gross value of SFTs	79 114	
	1014	Counterparty exposure of SFTs	6 361	
	1015	Other assets	991 942	
	1019	Items subject to a 0% credit conversion factor (CCF)	20 007	
	1022	Items subject to a 20% CCF	32 189	
	1023	Items subject to a 50% CCF	89 069	
	1024	Items subject to a 100% CCF	20 155	
	1031	Regulatory adjustments	6 720	
		1103	Exposures indicator	1 183 742
Section 3 - Intra-Financial System Assets	1033	Funds deposited with or lent to other financial institutions	22 336	
	1034	Certificates of deposit	-	
	1035	Unused portion of committed lines extended to other financial institutions	13 285	
		Holdings of securities issued by other financial institutions:		
	1036	Secured debt securities	2 371	
	1037	Senior unsecured debt securities	3 330	
	1038	Subordinated debt securities	311	
	1039	Commercial paper	-	
	1040	Equity securities	15 603	
	1041	Offsetting short positions in relation to the specific equity securities included in item 3c(5)	6 790	
	1213	Net positive current exposure of securities financing transactions with other financial	5 677	
		Over-the-counter derivatives with other financial institutions that have a net positive fair value		
	1043	Net positive fair value	4 076	
	1044	Potential future exposure	6 902	
	1045	Intra-financial system assets indicator	67 101	
Section 4 - Intra-Financial System Liabilities	1046	Deposits due to depository institutions	29 605	
	1047	Deposits due to non-depository financial institutions	36 580	
	1105	Loans obtained from other financial institutions	-	
	1048	Unused portion of committed lines obtained from other financial institutions	13 654	
	1214	Net negative current exposure of securities financing transactions with other financial	19 797	
		OTC derivatives with other financial institutions that have a net negative fair value		
		1050	Net negative fair value	4 619
		1051	Potential future exposure	7 316
		1052	Intra-financial system liabilities indicator	111 572
	Section 5 - Securities outstanding	1053	Secured debt securities	95 887
1054		Senior unsecured debt securities	80 130	
1055		Subordinated debt securities	16 726	
1056		Commercial paper	5 312	
1057		Certificates of deposit	60 981	
1058		Common Equity	5 994	
1059		Preferred shares and any other forms of subordinated funding not captured in item 5.c	-	
		1060	Securities outstanding indicator	265 031
Section 6 - Payments made in the reporting year (excluding intragroup payments)	1061	Australian dollars (AUD)	239 799	
	1062	Brazilian real (BRL)	-	
	1063	Canadian dollars (CAD)	154 922	
	1064	Swiss francs (CHF)	670 301	
	1065	Chinese yuan (CNY)	1 756	
	1066	Euros (EUR)	10 686 437	
	1067	Pound sterling (GBP)	1 825 049	
	1068	Hong Kong dollars (HKD)	155 313	
	1069	Indian rupee (INR)	10	
	1070	Japanese yen (JPY)	704 142	
	1108	Mexican pesos (MXN)	103 430	
	1071	Swedish krona (SEK)	66 182	
1072	United States dollars (USD)	5 915 563		
	1073	Payments activity indicator	20 522 902	
Section 7 - Assets Under Custody	1074	Assets under custody indicator	89 874	
Section 8 - Underwritten Transactions in Debt	1075	Equity underwriting activity	1 743	
	1076	Debt underwriting activity	36 089	
	1077	Underwriting activity indicator	37 832	
Section 9 - Notional Amount of OTC Derivatives	1078	OTC derivatives cleared through a central counterparty	3 106 336	
	1079	OTC derivatives settled bilaterally	1 945 612	
	1080	OTC derivative indicator	5 051 948	
Section 10 - Trading and Available-for-Sale Securities	1081	Held-for-trading securities (HFT)	56 115	
	1082	Available-for-sale securities (AFS)	53 439	
	1083	Trading and AFS securities that meet the definition of Level 1 assets	61 320	
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	14 343	
	1085	Trading & AFS securities indicator	33 891	
Section 11 - Level 3 Assets	1086	Level 3 asset indicator	13 410	
Section 12 - Cross-Jurisdictional Claims	1087	Cross-jurisdictional claims indicator	183 555	
Section 13 - Cross-Jurisdictional Liabilities	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	154 237	
	1089	Any foreign liabilities to related offices included in item 13.a	28 177	
	1090	Local liabilities in local currency (excluding derivatives activity)	40 017	
	1091	Cross-jurisdictional liabilities indicator	166 077	