### Category | Individual Indicator | Amount at 12/31/2017 (in €m)
---|---|---
#### Size
- Total Exposure | 1,183,742
- Intra-Financial System Assets | 15,036
- Intra-Financial System Liabilities | 265,531
- Securities outstanding | 20,522,902
- Assets Under Custody | 89,874
#### Interconnectedness
- Underwritten Transactions in Debt and Equity Markets | 37,532
#### Subsidizing / Financial Institution Infrastructure
- National Amount of OTC Derivatives | 3,051,348
#### Complexity
- Trading and Available-for-Sale Securities | 13,491
- Level 3 Assets | 19,410
#### Cross-jurisdictional Activity
- Cross-Jurisdictional Claims | 183,355
- Cross-Jurisdictional Liabilities | 166,077

### Section 2 - Total Exposure
- Counterparty exposure of derivatives contracts | 8,333
- Capped notional amount of credit derivatives | 1,906
- Potential future exposure of derivatives | 32,864
- Adjusted gross value of SPFs | 79,114
- Counterparty exposure of SPFs | 8,961
- Items subject to a 3% credit conversion factor (CCF) | 20,007
- Items subject to a 20% CCF | 32,189
- Items subject to a 50% CCF | 89,069
- Items subject to a 100% CCF | 20,155
- Regulatory adjustments | 6,720

### Section 3 - Intra-Financial System Assets
- Items deposited with or lent to other financial institutions | 22,675
- Items subject to a 100% CCF | 20,522
- Items subject to a 20% CCF | 32,189
- Items subject to a 0% credit conversion factor (CCF) | 20,007
- Other assets | 991,942
- Preferred shares and any other forms of subordinated funding not captured in item 5.c | -
- Common Equity | 5,994
- Certificates of deposit | 60,981
- Commercial paper | 5,312
- Subordinated debt securities | 16,726
- Senior unsecured debt securities | 3,330
- Subordinated debt securities | 311
- Commercial paper | 5,312
- Equity securities | 15,403
- Net negative current exposure of securities financing transactions with other financial institutions | -4,076
- Other assets | 991,942

### Section 3 - Intra-Financial System Liabilities
- Deposits due to depository institutions | 29,605
- Deposits due to non-depository financial institutions | 26,580
- Loans obtained from other financial institutions | 13,285
- Loans obtained from other financial institutions (excluding derivatives) | 12,348
- OTC derivatives with other financial institutions that have a net negative fair value | -4,076
- OTC derivatives settled bilaterally | 1,945,612
- OTC derivatives settled bilaterally (excluding derivatives) | 1,945,612

### Section 4 - Intra-Financial System Liabilities
- Secured debt securities | 35,867
- Unsecured debt securities | 80,130
- Subordinated debt securities | 60,969
- Commercial paper | 5,312
- Loans obtained from other financial institutions | 13,285
- Share capital | 311
- Common Equity | 5,994

### Section 5 - Securities outstanding
- Securities outstanding indicator | 305,031
- Australian dollars (AUD) | 239,789
- Brazilian real (BRL) | 1,825,049
- Canadian dollar (CAD) | 354,922
- Swiss francs (CHF) | 670,301
- Chinese yuan (CNY) | 7,758
- Euros (EUR) | 10,686,437
- British pounds sterling (GBP) | 1,825,049
- Hong Kong dollars (HKD) | 355,313
- Indian rupee (INR) | 10
- Japanese yen (JPY) | 704,142
- Mexican pesos (MXN) | 103,430
- Mexican pesos (MXN) | 80,130
- United States dollars (USD) | 5,994,173
- Securities outstanding indicator (excluding derivatives) | 305,031

### Section 6 - Payments made in the reporting year (excluding intragroup payments)
- OTC derivatives cleared through a central counterparty | 3,106,338
- OTC derivatives settled bilaterally | 1,945,612
- OTC derivative indicator | 3,051,348

### Section 7 - Assets Under Custody
- Assets under custody indicator | 89,874
- Equity underwriting activity | 1,743
- Debt underwriting activity | 16,689
- Underwriting activity indicator | 37,832

### Section 8 - Underwritten Transactions in Debt
- OTC derivatives cleared through a central counterparty | 3,106,338
- OTC derivatives settled bilaterally | 1,945,612
- OTC derivative indicator | 3,051,348

### Section 9 - National Amount of Derivatives
- Held-for-trading securities (HFT) | 56,115
- Available-for-sale securities (APS) | 53,439
- Trading and APS securities that meet the definition of level 2 assets | 61,320
- Trading and APS securities that meet the definition of level 2 assets, with haircuts | 14,537
- Trading and APS securities indicator | 33,891

### Section 11 - Level 3 Assets
- Level 3 asset indicator | 13,410

### Section 12 - Cross-Jurisdictional Claims
- Cross-jurisdictional claims indicator | 183,555
- Foreign liabilities (excluding derivatives and local liabilities in local currency) | 265,377
- Any foreign liabilities by related officers included in item 12.8 | 166,077
- Cross-jurisdictional liabilities indicator | 166,077

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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 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.