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-2016 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 12/31/2016 (in €m)
Size	Section 2 - Total exposure	1 163 157
Interconnectedness	Section 3 - Intra-Financial System Assets	64 663
	Section 4 - Intra-Financial System Liabilities	113 985
	Section 5 - Securities outstanding	280 599
Substitutability / financial institution infrastructure	Section 6 - Payments made in the reporting year (exluding intragroup payments)	23 280 312
	Section 7 - Assets Under Custody	87 736
	Section 8 - Underwritten Transactions in Debt and Equity Markets	38 350
Complexity	Section 9 - Notional Amount of OTC Derivatives	8 915 294
	Section 10 - Trading and Available-for-Sale Securities	28 222
	Section 11 - Level 3 Assets	14 889
Cross-jurisdictional activity	Section 12 - Cross-Jurisdictional Claims	208 648
	Section 13 - Cross-Jurisdictional Liabilities	118 952

Section	G-SIB	Data	Amount at 12/31/2016 (in €m)
Section 2 - Total exposure	1012	Counterparty exposure of derivatives contracts	10 925
	1201	Capped notional amount of credit derivatives	1 175
	1018	Potential future exposure of derivative contracts	21 130
	1013	Adjusted gross value of SFTs	85 508
	1014	Counterparty exposure of SFTs	7 744
	1015	Other assets	962 665
	1019	Items subject to a 0% credit conversion factor (CCF)	16 973
	1022	Items subject to a 20% CCF	28 280
	1023	Items subject to a 50% CCF	92 390
	1024	Items subject to a 100% CCF	20 462
	1031	Regulatory adjustments	6 656
	1103	**Exposures indicator**	**1 163 157**
Section 3 - Intra-Financial System Assets	1033	Funds deposited with or lent to other financial institutions	26 617
	1034	Certificates of deposit	-
	1035	Unused portion of committed lines extended to other financial institutions	12 452
		Holdings of securities issued by other financial institutions:	
	1036	Secured debt securities	1 786
	1037	Senior unsecured debt securities	1 719
	1038	Subordinated debt securities	181
	1039	Commercial paper	-
	1040	Equity securities	3 402
	1041	Offsetting short positions in relation to the specific equity securities included in item 3c(5)	63
	1042	Net positive current exposure of securities financing transactions with other financial institutions	5 762
		Over-the-counter derivatives with other financial institutions that have a net positive fair value	
	1043	Net positive fair value	4 288
	1044	Potential future exposure	8 519
	1045	**Intra-financial system assets indicator**	**64 663**
Section 4 - Intra-Financial System Liabilities	1046	Deposits due to depository institutions	39 009
	1047	Deposits due to non-depository financial institutions	39 071
	1105	Loans obtained from other financial institutions	-
	1048	Unused portion of committed lines obtained from other financial institutions	12 793
	1049	Net negative current exposure of securities financing transactions with other financial institutions	6 701
		OTC derivatives with other financial institutions that have a net negative fair value	
	1050	Net negative fair value	6 773
	1051	Potential future exposure	9 638
	1052	**Intra-financial system liabilities indicator**	**113 985**
Section 5 - Securities outstanding	1053	Secured debt securities	102 002
	1054	Senior unsecured debt securities	85 313
	1055	Subordinated debt securities	19 421
	1056	Commercial paper	13 282
	1057	Certificates of deposit	55 711
	1058	Common Equity	4 869
	1059	Preferred shares and any other forms of subordinated funding not captured in item 5.c	-
	1060	**Securities outstanding indicator**	**280 599**
Section 6 - Payments made in the reporting year (exluding intragroup payments)	1061	Australian dollars (AUD)	352 355
	1062	Brazilian real (BRL)	-
	1063	Canadian dollars (CAD)	109 910
	1064	Swiss francs (CHF)	601 655
	1065	Chinese yuan (CNY)	1 040
	1066	Euros (EUR)	13 757 005
	1067	Pound sterling (GBP)	1 683 384
	1068	Hong Kong dollars (HKD)	126 952
	1069	Indian rupee (INR)	15
	1070	Japanese yen (JPY)	721 000
	1071	Swedish krona (SEK)	107 443
	1072	United States dollars (USD)	5 819 553
	1073	**Payments activity indicator**	**23 280 312**
Section 7 - Assets Under Custody	**1074**	**Assets under custody indicator**	**87 736**
Section 8 - Underwritten Transactions in Debt and Equity Markets	1075	Equity underwriting activity	814
	1076	Debt underwriting activity	37 536
	1077	**Underwriting activity indicator**	**38 350**
Section 9 - Notional Amount of OTC Derivatives	1078	OTC derivatives cleared through a central counterparty	3 445 764
	1079	OTC derivatives settled bilaterally	5 469 530
	1080	**OTC derivative indicator**	**8 915 294**
Section 10 - Trading and Available-for-Sale Securities	1081	Held-for-trading securities (HFT)	52 551
	1082	Available-for-sale securities (AFS)	52 659
	1083	Trading and AFS securities that meet the definition of Level 1 assets	63 081
	1084	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	13 908
	1085	**Trading & AFS securities indicator**	**28 222**
Section 11 - Level 3 Assets	**1086**	**Level 3 asset indicator**	**14 889**
Section 12 - Cross-Jurisdictional Claims	**1087**	**Cross-jurisdictional claims indicator**	**208 648**
Section 13 - Cross-Jurisdictional Liabilities	1088	Foreign liabilities (excluding derivatives and local liabilities in local currency)	101 671
	1089	Any foreign liabilities to related offices included in item 13.a	24 055
	1090	Local liabilities in local currency (excluding derivatives activity)	41 336
	1091	**Cross-jurisdictional liabilities indicator**	**118 952**