

## End-2020 G-SIB Assessment Exercise

v4.7.4

## General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	SocieteGenerale	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-03-30	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.societegenerale.com">https://www.societegenerale.com</a>	1.b.(5)
(6) LEI code	2015	O2RNE8IBXP4R0TD8PU41	1.b.(6)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	22 467 801 052	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	5 037 372 973	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	67 603 313 474	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	150 576 561 439	2.b.(1)
(2) Counterparty exposure of SFTs	1014	16 073 180 607	2.b.(2)
c. Other assets	1015	917 809 561 700	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10 468 527 394	2.d.(1)
(2) Items subject to a 20% CCF	1022	71 781 515 512	2.d.(2)
(3) Items subject to a 50% CCF	1023	119 318 459 360	2.d.(3)
(4) Items subject to a 100% CCF	1024	28 971 188 409	2.d.(4)
e. Regulatory adjustments	1031	7 781 913 076	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1 283 601 365 176	2.f.

**Interconnectedness Indicators**

<b>Section 3 - Intra-Financial System Assets</b>			
	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1033	61 490 376 414	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	24 218 260 766	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	15 168 115 271	3.c.(1)
(2) Senior unsecured debt securities	1037	0	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	30 295 357 210	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10 797 447 412	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	14 197 537 685	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6 442 444 503	3.e.(1)
(2) Potential future exposure	1044	29 406 739 994	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	170 421 384 429	3.f.
<b>Section 4 - Intra-Financial System Liabilities</b>			
	GSIB	Amount in single EUR	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	40 151 934 404	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	96 987 220 983	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	52 335 496 987	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	34 560 164 872	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8 255 785 882	4.d.(1)
(2) Potential future exposure	1051	29 043 466 321	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	261 334 069 449	4.e.
<b>Section 5 - Securities Outstanding</b>			
	GSIB	Amount in single EUR	
a. Secured debt securities	1053	39 137 705 956	5.a.
b. Senior unsecured debt securities	1054	111 741 868 019	5.b.
c. Subordinated debt securities	1055	24 766 661 750	5.c.
d. Commercial paper	1056	10 507 356 309	5.d.
e. Certificates of deposit	1057	34 975 643 691	5.e.
f. Common equity	1058	14 526 089 571	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	235 655 325 295	5.h.

**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	GSIB	<b>Amount in single EUR</b>	
a. Australian dollars (AUD)	1061	277 110 654 779	6.a.
b. Brazilian real (BRL)	1062	265 525 551 348	6.b.
c. Canadian dollars (CAD)	1063	261 353 311 048	6.c.
d. Swiss francs (CHF)	1064	265 163 360 016	6.d.
e. Chinese yuan (CNY)	1065	500 266 054 452	6.e.
f. Euros (EUR)	1066	15 686 026 784 519	6.f.
g. British pounds (GBP)	1067	1 447 340 930 290	6.g.
h. Hong Kong dollars (HKD)	1068	564 288 494 888	6.h.
i. Indian rupee (INR)	1069	49 138 198 242	6.i.
j. Japanese yen (JPY)	1070	2 632 828 017 826	6.j.
k. Mexican pesos (MXN)	1108	28 111 468 654	6.k.
l. Swedish krona (SEK)	1071	94 480 069 347	6.l.
m. United States dollars (USD)	1072	11 272 053 961 698	6.m.
<b>n. Payments activity indicator (sum of items 6.a through 6.m)</b>	<b>1073</b>	<b>33 343 686 857 107</b>	<b>6.n.</b>

<b>Section 7 - Assets Under Custody</b>	GSIB	<b>Amount in single EUR</b>	
<b>a. Assets under custody indicator</b>	<b>1074</b>	<b>2 389 252 246 283</b>	<b>7.a.</b>

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	GSIB	<b>Amount in single EUR</b>	
a. Equity underwriting activity	1075	3 232 630 321	8.a.
b. Debt underwriting activity	1076	123 300 000 000	8.b.
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>1077</b>	<b>126 532 630 321</b>	<b>8.c.</b>

**Complexity indicators**

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	GSIB	<b>Amount in single EUR</b>	
a. OTC derivatives cleared through a central counterparty	1078	9 330 653 447 811	9.a.
b. OTC derivatives settled bilaterally	1079	5 487 172 753 998	9.b.
<b>c. OTC derivatives indicator (sum of items 9.a and 9.b)</b>	<b>1080</b>	<b>14 817 826 201 809</b>	<b>9.c.</b>

<b>Section 10 - Trading and Available-for-Sale Securities</b>	GSIB	<b>Amount in single EUR</b>	
a. Held-for-trading securities (HFT)	1081	125 881 640 085	10.a.
b. Available-for-sale securities (AFS)	1082	51 979 321 312	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	90 720 059 176	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8 039 102 128	10.d.
<b>e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>	<b>1085</b>	<b>79 101 800 092</b>	<b>10.e.</b>

<b>Section 11 - Level 3 Assets</b>	GSIB	<b>Amount in single EUR</b>	
<b>a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)</b>	<b>1086</b>	<b>12 647 000 000</b>	<b>11.a.</b>

**Cross-Jurisdictional Activity Indicators**

<b>Section 12 - Cross-Jurisdictional Claims</b>	GSIB	<b>Amount in single EUR</b>	
<b>a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)</b>	<b>1087</b>	<b>509 189 380 795</b>	<b>12.a.</b>

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	GSIB	<b>Amount in single EUR</b>	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	283 719 651 768	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	71 615 244 043	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	198 839 218 444	13.b.
<b>c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	<b>1091</b>	<b>410 943 626 168</b>	<b>13.c.</b>