End-2021 G-SIB Assessment Exercise

v5.1.6

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	2021-12-31	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	2022-03-28	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	2022-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.societegenerale.com	1.b.(5)
(6) LEI code	2015	O2RNE8IBXP4R0TD8PU41	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	22 232 688 506	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3 653 058 177	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	79 171 401 175	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	125 471 230 610	2.b.(1)
(2) Counterparty exposure of SFTs	1014	14 896 436 158	2.b.(2)
c. Other assets	1015	832 980 203 697	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	14 252 658 407	2.d.(1)
(2) Items subject to a 20% CCF	1022	64 408 549 477	2.d.(2)
(3) Items subject to a 50% CCF	1023	146 345 557 716	2.d.(3)
(4) Items subject to a 100% CCF	1024	30 748 549 673	2.d.(4)
e. Regulatory adjustments	1031	7 612 353 196	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	1 196 633 322 590	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	183 912 962 314	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	266 500 000	2.g.(2)
(3) Investment value in consolidated entities	1208	5 229 431 790	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	13 280 512 776	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1 362 302 840 338	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	67 816 009 637	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	32 476 212 439	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	38 101 497 895	3.c.(1)
(2) Senior unsecured debt securities	2104	0	3.c.(2)
(3) Subordinated debt securities	2105	0	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	27 842 406 679	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	9 384 420 269	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	13 533 707 017	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	7 331 325 750	3.e.(1)
(2) Potential future exposure	2110	18 046 622 059	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	195 763 361 208	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	34 944 083 573	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	88 646 275 317	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	59 232 238 660	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	37 279 776 022	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	11 870 998 223	4.d.(1)
(2) Potential future exposure	2115	29 429 510 913	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	261 402 882 708	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	2116	45 820 263 840	5.a.
b. Senior unsecured debt securities	2117	103 443 248 643	5.b.
c. Subordinated debt securities	2118	24 104 417 602	5.c.
d. Commercial paper	2119	8 693 381 593	5.d.
e. Certificates of deposit	2120	30 511 618 407	5.e.
f. Common equity	2121	25 776 085 976	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a throu	1226	238 349 016 061	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	210 602 661 344	6.a.
b. Canadian dollars (CAD)	1063	257 951 075 062	6.b.
c. Swiss francs (CHF)	1064	303 241 970 673	6.c.
d. Chinese yuan (CNY)	1065	585 970 934 074	6.d.
e. Euros (EUR)	1066	17 091 161 272 314	6.e.
f. British pounds (GBP)	1067	1 609 493 343 521	6.f.
g. Hong Kong dollars (HKD)	1068	500 278 385 861	6.g.
h. Indian rupee (INR)	1069	58 003 304 020	6.h.
i. Japanese yen (JPY)	1070	2 455 615 860 808	6.i.
j. New Zealand dollars (NZD)	1109	22 244 994 907	6.j.
k. Swedish krona (SEK)	1071	120 470 243 947	6.k.
l. United States dollars (USD)	1072	11 815 529 446 123	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	35 030 563 492 654	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 614 584 844 687	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4 991 956 612	8.a.
b. Debt underwriting activity	1076	109 666 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	114 657 956 612	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	136 753 328 373	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	819 574 839 079	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	956 328 167 453	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	3 345 976 129 091	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	524 614 070 317	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3 870 590 199 408	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	10 447 783 667 047	10.a.
b. OTC derivatives settled bilaterally	1905	7 789 506 294 831	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items	1227	18 237 289 961 878	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	134 304 347 390	11.a.
b. Available-for-sale securities (AFS)	1082	43 351 736 261	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	69 232 046 625	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10 441 881 135	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	97 982 155 891	11.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	20 826 000 000	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	537 217 861 044	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	37 901 104 456	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	575 118 965 500	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	395 607 703 969	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	77 588 335 399	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	473 196 039 368	14.c.