End-2022 G-SIB Assessment Exercise v5.2.4

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	2022-12-31	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	2023-03-28	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	2023-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.societegenerale.com/fr	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	27 011 564 889	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 740 682 822	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	72 114 788 354	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	174 164 417 746	2.b.(1)
(2) Counterparty exposure of SFTs	1014	15 156 194 694	2.b.(2)
c. Other assets	1015	938 260 977 487	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11 951 097 522	2.d.(1)
(2) Items subject to a 20% CCF	1022	90 085 202 650	2.d.(2)
(3) Items subject to a 50% CCF	1023	151 334 495 622	2.d.(3)
(4) Items subject to a 100% CCF	1024	28 452 849 920	2.d.(4)
e. Regulatory adjustments	1031	8 538 506 694	2.e.
f. 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	1 352 780 874 005	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	161 332 432 659	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	204 210 000	2.g.(2)
(3) Investment value in consolidated entities	1208	4 877 853 542	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	13 346 147 223	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	1 496 093 515 899	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	86 981 398 879	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	48 041 546 008	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	39 265 777 153	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	60 181 070 308	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	10 003 358 556	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	13 826 304 568	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	8 677 973 762	3.e.(1)
(2) Potential future exposure	2110	16 301 313 848	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	263 272 025 969	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	58 083 180 042	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	82 192 299 911	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	65 238 252 039	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	53 136 034 809	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	6 321 942 849	4.d.(1)
(2) Potential future exposure	2115	20 473 995 336	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	285 445 704 987	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	2116	48 025 238 039	5.a.
b. Senior unsecured debt securities	2117	100 857 378 870	5.b.
c. Subordinated debt securities	2118	25 742 370 230	5.c.
d. Commercial paper	2119	18 919 398 736	5.d.
e. Certificates of deposit	2120	17 090 601 264	5.e.
f. Common equity	2121	19 955 271 107	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	230 590 258 246	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	206 821 956 361	6.a.
b. Canadian dollars (CAD)	1063	307 588 666 459	6.b.
c. Swiss francs (CHF)	1064	322 887 163 147	6.c.
d. Chinese yuan (CNY)	1065	757 782 790 465	6.d.
e. Euros (EUR)	1066	20 349 056 552 290	6.e.
f. British pounds (GBP)	1067	1 924 671 603 623	6.f.
g. Hong Kong dollars (HKD)	1068	472 755 008 723	6.g.
h. Indian rupee (INR)	1069	81 520 345 243	6.h.
i. Japanese yen (JPY)	1070	2 114 414 091 743	6.i.
j. New Zealand dollars (NZD)	1109	29 322 189 862	6.j.
k. Swedish krona (SEK)	1071	138 040 079 935	6.k.
l. United States dollars (USD)	1072	13 610 759 457 286	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	40 315 619 905 137	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 521 232 029 671	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1 620 564 888	8.a.
b. Debt underwriting activity	1076	105 416 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	107 036 564 888	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	88 139 737 047	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	868 208 419 017	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	956 348 156 064	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	3 425 956 201 410	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	557 088 857 423	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3 983 045 058 833	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	6 715 815 168 490	10.a.
b. OTC derivatives settled bilaterally	1905	6 805 929 386 426	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items	1227	13 521 744 554 916	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	103 531 490 339	11.a.
b. Available-for-sale securities (AFS)	1082	37 463 036 383	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29 613 357 635	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8 454 339 141	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	102 926 829 946	11.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	23 436 000 000	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	519 914 088 990	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	26 062 311 093	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	545 976 400 083	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	429 657 014 696	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	79 834 784 879	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	509 491 799 575	14.c.