End-2023 G-SIB Assessment Exercise v5.3.5

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	2023-12-31	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	2024-03-27	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	2024-04-30	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 in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	19 814 776 272	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	2 086 140 916	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	71 944 931 202	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	218 706 365 513	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13 888 319 135	2.b.(2)
c. Other assets	1015	982 741 794 637	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	13 246 329 614	2.d.(1)
(2) Items subject to a 20% CCF	1022	79 858 847 103	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	160 967 728 566	2.d.(4)
(5) Items subject to a 100% CCF	1024	25 906 096 907	2.d.(5)
e. Regulatory adjustments	1031	10 853 607 666	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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	1 432 868 691 246	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	171 417 871 318	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	144 645 000	2.g.(2)
(3) Investment value in consolidated entities	1208	5 094 316 649	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	12 332 168 610	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	1 587 004 722 305	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1216	87 622 561 310	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	47 148 819 324	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	36 552 902 740	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	63 308 405 204	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	8 101 422 704	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	13 003 381 793	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	4 899 773 317	3.e.(1)
(2) Potential future exposure	2110	14 666 927 304	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	259 101 348 288	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	59 665 788 709	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	82 437 333 045	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	39 421 561 717	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	82 157 592 741	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	11 275 626 432	4.d.(1)
(2) Potential future exposure	2115	21 716 788 721	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	296 674 691 365	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	2116	50 601 972 379	5.a.
b. Senior unsecured debt securities	2117	142 654 911 473	5.b.
c. Subordinated debt securities	2118	24 651 103 218	5.c.
d. Commercial paper	2119	22 324 484 737	5.d.
e. Certificates of deposit	2120	17 965 515 263	5.e.
f. Common equity	2121	19 295 608 006	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	277 493 595 076	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in single EUR	
a. Australian dollars (AUD)	1061	273 818 066 233	6.a.
b. Canadian dollars (CAD)	1063	321 468 053 993	6.b.
c. Swiss francs (CHF)	1064	425 052 774 527	6.c.
d. Chinese yuan (CNY)	1065	774 751 248 554	6.d.
e. Euros (EUR)	1066	17 988 689 728 281	6.e.
f. British pounds (GBP)	1067	1 477 291 405 976	6.f.
g. Hong Kong dollars (HKD)	1068	408 084 168 465	6.g.
h. Indian rupee (INR)	1069	56 824 094 654	6.h.
i. Japanese yen (JPY)	1070	2 886 125 873 291	6.i.
j. Swedish krona (SEK)	1071	96 916 874 693	6.j.
k. Singapore dollar (SGD)	2133	2 900 257 642	6.k.
l. United States dollars (USD)	1072	11 992 047 091 821	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	36 703 969 638 131	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	2 924 680 759 203	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	2 160 079 378	8.a.
b. Debt underwriting activity	1076	110 001 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	112 161 079 378	8.c.

Section 9 - Trading Volume	GSIB	Amount in single EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	52 778 572 537	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	784 826 153 048	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	837 604 725 585	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	3 130 540 276 361	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	377 732 132 256	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3 508 272 408 617	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in single EUR	
a. OTC derivatives cleared through a central counterparty	2129	7 551 939 411 614	10.a.
b. OTC derivatives settled bilaterally	1905	8 556 821 102 292	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	16 108 760 513 905	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	114 334 105 013	11.a.
b. Available-for-sale securities (AFS)	1082	37 993 398 663	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	37 734 491 361	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12 348 963 888	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	102 244 048 427	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	27 863 000 000	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in single EUR	
a. Total foreign claims on an ultimate risk basis	1087	554 950 470 051	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	18 978 780 233	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	573 929 250 284	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	480 069 566 453	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	76 478 552 506	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	556 548 118 959	14.c.