End-2024 G-SIB Assessment Exercise

v5.4.1

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	2024-12-31	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	2025-03-28	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	2025-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	iesurer-notre-performance/donnees-e	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	25 454 042 131	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	2 028 527 255	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	79 637 485 031	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	211 502 775 155	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13 982 193 456	2.b.(2)
c. Other assets	1015	992 139 652 348	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	12 161 509 306	2.d.(1)
(2) Items subject to a 20% CCF	1022	80 295 722 075	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	168 759 269 539	2.d.(4)
(5) Items subject to a 100% CCF	1024	27 516 436 770	2.d.(5)
e. Regulatory adjustments	1031	11 840 812 695	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	1 453 916 042 262	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	177 596 342 937	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	150 626 478	2.g.(2)
(3) Investment value in consolidated entities	1208	5 208 517 320	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	10 299 802 073	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	1 616 154 692 284	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	100 106 043 853	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	63 172 014 249	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	38 274 756 196	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	60 776 765 622	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	9 575 676 051	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	12 653 750 783	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	6 733 525 550	3.e.(1)
(2) Potential future exposure	2110	15 152 498 367	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	287 293 678 569	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	56 736 450 688	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	88 689 942 276	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	50 426 428 364	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	77 113 280 105	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	5 904 803 136	4.d.(1)
(2) Potential future exposure	2115	23 985 246 875	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	302 856 151 443	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	2116	52 870 808 641	5.a.
b. Senior unsecured debt securities	2117	148 657 093 166	5.b.
c. Subordinated debt securities	2118	27 743 145 763	5.c.
d. Commercial paper	2119	21 379 080 782	5.d.
e. Certificates of deposit	2120	15 390 919 218	5.e.
f. Common equity	2121	21 736 603 663	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 thro	1226	287 777 651 233	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	231 665 784 608	6.a.
b. Canadian dollars (CAD)	1063	307 718 304 128	6.b.
c. Swiss francs (CHF)	1064	410 152 442 048	6.c.
d. Chinese yuan (CNY)	1065	1 042 320 524 998	6.d.
e. Euros (EUR)	1066	19 179 538 520 837	6.e.
f. British pounds (GBP)	1067	1 322 394 658 813	6.f.
g. Hong Kong dollars (HKD)	1068	456 928 436 069	6.g.
h. Indian rupee (INR)	1069	39 764 185 726	6.h.
i. Japanese yen (JPY)	1070	2 401 710 867 712	6.i.
j. Swedish krona (SEK)	1071	104 999 605 618	6.j.
k. Singapore dollar (SGD)	2133	3 936 671 073	6.k.
l. United States dollars (USD)	1072	12 734 961 932 918	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	38 236 091 934 547	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	2 855 341 233 135	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	1 049 758 139	8.a.
b. Debt underwriting activity	1076	133 275 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	134 324 758 139	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	47 678 766 555	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	724 233 117 298	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	771 911 883 853	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	2 549 253 570 394	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	481 296 188 944	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	3 030 549 759 338	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	8 610 695 340 964	10.a.
b. OTC derivatives settled bilaterally	1905	10 448 542 273 178	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	19 059 237 614 142	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	141 985 033 382	11.a.
b. Available-for-sale securities (AFS)	1082	41 675 131 737	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	56 574 814 988	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16 153 529 639	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	110 931 820 492	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	25 750 619 000	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	601 166 226 249	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	41 124 779 867	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	642 291 006 116	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	486 975 901 167	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	93 202 921 287	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	580 178 822 454	14.c.