End-2014 G-SIB Assessment Exercise

v4.1.0

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	Société Générale	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	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	2015-03-19	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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.societegenerale.	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Counterparty exposure of derivatives contracts	1012	56 279 212 377	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	228 835 403 200	2.b.
c. Counterparty exposure of SFTs	1014	15 445 970 743	2.c.
d. Other assets	1015	778 470 839 767	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1 079 031 426 088	2.e.
f. Potential future exposure of derivative contracts	1018	102 215 794 338	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	4 848 086 263	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	4 224 312 676	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	39 252 942 086	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	92 980 383 993	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	24 456 858 731	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	259 952 184 003	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	81 045 475 334	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	5 044 251 650	2.l.(4)
(5) Investment value in the consolidated entities	1030	5 104 730 600	2.l.(5)
m. Regulatory adjustments	1031	10 770 441 759	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	1 409 198 164 715	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1033	19 095 935 935	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	20 093 146 535	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	22 746 052 860	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	15 069 630 790	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	14 613 758 000	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	18 238 256 609	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7 294 526 723	3.e.(1)
(2) Potential future exposure	1044	34 518 437 665	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	122 442 229 117	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in single EUR	
a. Deposits due to depository institutions	1046	32 253 018 714	4.a.
b. Deposits due to non-depository financial institutions	1047	64 145 362 078	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	27 567 098 543	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	22 665 005 112	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3 085 265 812	4.e.(1)
(2) Potential future exposure	1051	27 200 042 265	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	176 915 792 524	4.f.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	1053	23 627 192 457	5.a.
b. Senior unsecured debt securities	1054	103 207 310 097	5.b.
c. Subordinated debt securities	1055	18 432 858 147	5.c.
d. Commercial paper	1056	8 585 000 000	5.d.
e. Certificates of deposit	1057	18 552 470 000	5.e.
f. Common equity	1058	28 174 215 534	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	200 579 046 234	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in single units of the specified currency	GSIB	Amount in single EUR	
a. Australian dollars	AUD	AUD 297 796 483 762	1061	202 471 479 399	6.a.
b. Brazilian real	BRL	BRL 525 451 193 670	1062	168 545 996 407	6.b.
c. Canadian dollars	CAD	CAD 280 366 769 477	1063	191 387 305 031	6.c.
d. Swiss francs	CHF	CHF 217 323 488 128	1064	178 931 376 505	6.d.
e. Chinese yuan	CNY	CNY 2 110 609 514 786	1065	258 315 324 587	6.e.
f. Euros	EUR	EUR 13 647 584 352 486	1066	13 647 584 352 486	6.f.
g. British pounds	GBP	GBP 1 228 389 205 639	1067	1 524 505 121 518	6.g.
h. Hong Kong dollars	HKD	HKD 2 050 088 099 529	1068	199 311 172 305	6.h.
i. Indian rupee	INR	INR 359 368 147 676	1069	4 439 849 358	6.i.
j. Japanese yen	JPY	JPY 144 228 253 934 951	1070	1 028 479 130 952	6.j.
k. Swedish krona	SEK	SEK 561 404 409 059	1071	61 726 115 547	6.k.
l. United States dollars	USD	USD 13 508 739 465 353	1072	10 184 786 462 315	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	27 650 483 686 410	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	3 854 000 000 000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	5 095 545 168	8.a.
b. Debt underwriting activity	1076	89 411 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	94 506 545 168	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in single EUR	
a. OTC derivatives cleared through a central counterparty	1078	9 620 236 463 238	9.a.
b. OTC derivatives settled bilaterally	1079	8 907 562 134 944	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	18 527 798 598 182	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	157 890 359 020	10.a.
b. Available-for-sale securities (AFS)	1082	65 566 185 877	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	83 292 426 442	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	31 709 069 823	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	108 455 048 632	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	7 166 219 567	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in single EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	426 598 772 707	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	182 601 610 379	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	153 971 355 762	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	336 572 966 141	13.c.