

## End-2016 G-SIB Assessment Exercise

v4.3.1

## 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	Societe Generale	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	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	2017-04-18	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	2017-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.societegenerale.com">https://www.societegenerale.com</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	19 402 998 443	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	30 389 515 477	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	84 235 756 600	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	186 708 501 587	2.b.(1)
(2) Counterparty exposure of SFTs	1014	12 495 192 518	2.b.(2)
c. Other assets	1015	803 249 653 065	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	3 600 285 790	2.d.(1)
(2) Items subject to a 20% CCF	1022	43 962 437 610	2.d.(2)
(3) Items subject to a 50% CCF	1023	113 664 249 945	2.d.(3)
(4) Items subject to a 100% CCF	1024	24 616 940 051	2.d.(4)
e. Regulatory adjustments	1031	10 232 423 115	2.e.
f. Total exposures indicator (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	1 227 083 198 815	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in single EUR	
a. Funds deposited with or lent to other financial institutions	1033	92 538 295 770	3.a.
(1) Certificates of deposit	1034	22 509 789 273	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	21 808 892 149	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	13 085 909 895	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	24 100 735 021	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	11 691 645 919	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised definition)	1213	12 457 288 460	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	2 410 276 674	3.e.(1)
(2) Potential future exposure	1044	25 791 236 078	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	180 500 988 128	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	1046	45 671 954 684	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	52 398 879 656	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	47 584 661 418	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	1214	26 496 888 302	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	9 788 229 607	4.d.(1)
(2) Potential future exposure	1051	21 588 011 562	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	203 528 625 229	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	37 748 345 305	5.a.
b. Senior unsecured debt securities	1054	111 515 170 954	5.b.
c. Subordinated debt securities	1055	24 834 165 615	5.c.
d. Commercial paper	1056	6 569 313 621	5.d.
e. Certificates of deposit	1057	15 940 475 652	5.e.
f. Common equity	1058	37 756 569 147	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	234 364 040 294	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	288 433 778 828	6.a.
b. Brazilian real (BRL)	1062	503 255 999 710	6.b.
c. Canadian dollars (CAD)	1063	308 653 953 684	6.c.
d. Swiss francs (CHF)	1064	282 054 728 565	6.d.
e. Chinese yuan (CNY)	1065	434 022 281 479	6.e.
f. Euros (EUR)	1066	13 099 657 070 950	6.f.
g. British pounds (GBP)	1067	1 788 963 649 678	6.g.
h. Hong Kong dollars (HKD)	1068	183 555 186 107	6.h.
i. Indian rupee (INR)	1069	22 047 558 226	6.i.
j. Japanese yen (JPY)	1070	1 187 168 958 283	6.j.
k. Swedish krona (SEK)	1071	79 602 270 487	6.k.
l. United States dollars (USD)	1072	10 393 802 099 534	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	28 571 217 535 531	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	2 433 937 232 582	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	4 331 700 000	8.a.
b. Debt underwriting activity	1076	105 797 360 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	110 129 060 000	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	7 055 553 334 094	9.a.
b. OTC derivatives settled bilaterally	1079	8 431 935 628 813	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	15 487 488 962 907	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	111 861 201 796	10.a.
b. Available-for-sale securities (AFS)	1082	64 126 659 858	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	86 727 021 578	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10 940 071 174	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	78 320 768 902	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in single EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	6 335 369 485	11.a.

### Cross-Jurisdictional Activity Indicators

<b>Section 12 - Cross-Jurisdictional Claims</b>		GSIB	Amount in single EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)		1087	471 895 949 824	12.a.
<b>Section 13 - Cross-Jurisdictional Liabilities</b>		GSIB	Amount in single EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)		1088	260 062 414 193	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.		1089	59 840 049 493	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)		1090	197 101 415 044	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))		1091	397 323 779 744	13.c.