

End-2017 G-SIB Assessment Exercise

v4.4.2

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	2017-12-31	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	2018-07-05	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	2018-07-12	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.societegenerale.com	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in single EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15 059 355 882	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	19 042 658 891	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	85 306 480 691	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	145 770 092 065	2.b.(1)
(2) Counterparty exposure of SFTs	1014	12 242 163 011	2.b.(2)
c. Other assets	1015	790 084 774 212	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11 525 308 202	2.d.(1)
(2) Items subject to a 20% CCF	1022	42 993 971 918	2.d.(2)
(3) Items subject to a 50% CCF	1023	112 475 611 623	2.d.(3)
(4) Items subject to a 100% CCF	1024	27 065 982 394	2.d.(4)
e. Regulatory adjustments	1031	10 716 379 608	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	1 160 560 638 161	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		65 977 498 464	3.a.
(1) Certificates of deposit	1034		27 857 259 554	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035		22 350 248 891	3.b.
c. Holdings of securities issued by other financial institutions:				
(1) Secured debt securities	1036		9 983 573 760	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		26 431 048 489	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041		13 885 596 689	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213		10 679 290 850	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:				
(1) Net positive fair value	1043		6 688 931 907	3.e.(1)
(2) Potential future exposure	1044		34 713 159 532	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		162 938 155 202	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		43 492 908 724	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047		48 391 542 536	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		26 110 418 281	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214		27 891 626 750	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:				
(1) Net negative fair value	1050		7 168 140 571	4.d.(1)
(2) Potential future exposure	1051		19 855 972 953	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052		172 910 609 815	4.e.
Section 5 - Securities Outstanding		GSIB		
a. Secured debt securities	1053		38 713 958 171	5.a.
b. Senior unsecured debt securities	1054		107 820 167 710	5.b.
c. Subordinated debt securities	1055		21 864 985 554	5.c.
d. Commercial paper	1056		6 487 738 092	5.d.
e. Certificates of deposit	1057		21 369 521 462	5.e.
f. Common equity	1058		34 780 858 664	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		231 037 229 653	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	307 218 510 869	6.a.
b. Brazilian real (BRL)	1062	471 391 522 525	6.b.
c. Canadian dollars (CAD)	1063	373 178 680 328	6.c.
d. Swiss francs (CHF)	1064	347 642 532 915	6.d.
e. Chinese yuan (CNY)	1065	459 978 608 552	6.e.
f. Euros (EUR)	1066	13 294 406 919 075	6.f.
g. British pounds (GBP)	1067	2 018 554 963 170	6.g.
h. Hong Kong dollars (HKD)	1068	360 475 205 071	6.h.
i. Indian rupee (INR)	1069	24 358 714 339	6.i.
j. Japanese yen (JPY)	1070	1 599 736 371 773	6.j.
k. Mexican pesos (MXN)	1108	51 005 338 011	6.k.
l. Swedish krona (SEK)	1071	103 675 481 523	6.l.
m. United States dollars (USD)	1072	8 797 202 528 670	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	28 208 825 376 823	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	2 404 634 546 034	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	6 476 148 666	8.a.
b. Debt underwriting activity	1076	103 500 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	109 976 148 666	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	8 736 641 993 964	9.a.
b. OTC derivatives settled bilaterally	1079	6 570 633 994 688	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	15 307 275 988 652	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	108 073 336 985	10.a.
b. Available-for-sale securities (AFS)	1082	55 089 891 167	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	73 138 032 615	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7 520 152 972	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	82 505 042 565	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	6 194 414 218	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	474 260 668 304	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	284 389 611 513	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	74 910 802 354	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	177 351 624 880	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	386 830 434 039	13.c.