End-2019 G-SIB Assessment Exercise v4.6.3

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	2019-12-31	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	2020-03-27	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	2020-07-22	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	17 695 909 230	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10 377 003 024	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	86 462 909 214	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	151 891 149 139	2.b.(1)
(2) Counterparty exposure of SFTs	1014	17 750 064 101	2.b.(2)
c. Other assets	1015	822 446 194 117	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	9 700 885 217	2.d.(1)
(2) Items subject to a 20% CCF	1022	47 601 453 690	2.d.(2)
(3) Items subject to a 50% CCF	1023	127 424 527 555	2.d.(3)
(4) Items subject to a 100% CCF	1024	29 653 373 516	2.d.(4)
e. Regulatory adjustments	1031	10 217 010 675	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	1 210 479 245 378	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	58 058 463 374	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	24 448 025 413	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	15 349 541 822	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	30 935 413 694	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	11 939 574 575	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	15 641 465 464	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6 643 063 235	3.e.(1)
(2) Potential future exposure	1044	40 827 189 942	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	179 963 588 368	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	44 430 535 885	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	92 762 108 351	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	46 035 832 254	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	24 740 770 737	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4 874 623 480	4.d.(1)
(2) Potential future exposure	1051	29 344 600 469	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	242 188 471 177	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in single EUR	
a. Secured debt securities	1053	32 588 170 187	5.a.
b. Senior unsecured debt securities	1054	124 326 724 136	5.b.
c. Subordinated debt securities	1055	23 638 864 392	5.c.
d. Commercial paper	1056	8 061 920 093	5.d.
e. Certificates of deposit	1057	29 445 932 888	5.e.
f. Common equity	1058	26 454 516 314	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	244 516 128 011	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	274 360 445 507	6.a.
b. Brazilian real (BRL)	1062	391 371 256 223	6.b.
c. Canadian dollars (CAD)	1063	325 196 255 276	6.c.
d. Swiss francs (CHF)	1064	337 432 308 434	6.d.
e. Chinese yuan (CNY)	1065	467 922 449 108	6.e.
f. Euros (EUR)	1066	15 552 447 354 595	6.f.
g. British pounds (GBP)	1067	1 561 126 558 661	6.g.
h. Hong Kong dollars (HKD)	1068	764 827 329 791	6.h.
i. Indian rupee (INR)	1069	43 477 540 911	6.i.
j. Japanese yen (JPY)	1070	2 075 723 242 745	6.j.
k. Mexican pesos (MXN)	1108	33 120 027 212	6.k.
l. Swedish krona (SEK)	1071	92 141 462 970	6.l.
m. United States dollars (USD)	1072	10 440 266 017 949	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	32 359 412 249 380	6.n.

Section 7 - Assets Under Custody	GSIB	Amount in single EUR	
a. Assets under custody indicator	1074	2 446 714 725 910	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in single EUR	
a. Equity underwriting activity	1075	2 506 291 774	8.a.
b. Debt underwriting activity	1076	109 442 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	111 948 291 774	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	8 104 206 774 256	9.a.
b. OTC derivatives settled bilaterally	1079	6 151 984 585 556	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	14 256 191 359 813	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in single EUR	
a. Held-for-trading securities (HFT)	1081	108 171 594 823	10.a.
b. Available-for-sale securities (AFS)	1082	53 235 382 604	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	93 556 702 397	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4 377 509 788	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	63 472 765 241	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	10 341 000 000	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	474 710 714 282	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in single EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	275 481 507 038	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	71 626 678 040	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	180 948 832 877	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	384 803 661 875	13.c.