

Bank name:

BPCE

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	BPCE	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.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-07-07	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2016-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.bpce.fr/Investisseur/Information-reglementee/Pu	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10,925	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,175	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	21,130	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	85,508	2.b.(1)
(2) Counterparty exposure of SFTs	1014	7,744	2.b.(2)
c. Other assets	1015	962,665	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	16,973	2.d.(1)
(2) Items subject to a 20% CCF	1022	28,280	2.d.(2)
(3) Items subject to a 50% CCF	1023	92,390	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,462	2.d.(4)
e. Regulatory adjustments	1031	6,656	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	1,163,157	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	26,617	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	12,452	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,786	3.c.(1)
(2) Senior unsecured debt securities	1037	1,719	3.c.(2)
(3) Subordinated debt securities	1038	181	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,402	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	63	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	5,762	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,288	3.e.(1)
(2) Potential future exposure	1044	8,519	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	64,663	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	39,009	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	39,071	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	12,793	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	6,701	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,773	4.d.(1)
(2) Potential future exposure	1051	9,638	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	113,985	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	102,002	5.a.
b. Senior unsecured debt securities	1054	85,313	5.b.
c. Subordinated debt securities	1055	19,421	5.c.
d. Commercial paper	1056	13,282	5.d.
e. Certificates of deposit	1057	55,711	5.e.
f. Common equity	1058	4,869	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	280,599	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	352,355	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	109,910	6.c.
d. Swiss francs (CHF)	1064	601,655	6.d.
e. Chinese yuan (CNY)	1065	1,040	6.e.
f. Euros (EUR)	1066	13,757,005	6.f.
g. British pounds (GBP)	1067	1,683,384	6.g.
h. Hong Kong dollars (HKD)	1068	126,952	6.h.
i. Indian rupee (INR)	1069	15	6.i.
j. Japanese yen (JPY)	1070	721,000	6.j.
k. Swedish krona (SEK)	1071	107,443	6.k.
l. United States dollars (USD)	1072	5,819,553	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	23,280,312	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	87,736	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	814	8.a.
b. Debt underwriting activity	1076	37,536	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	38,350	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	3,445,764	9.a.
b. OTC derivatives settled bilaterally	1079	5,469,530	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	8,915,294	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	52,551	10.a.
b. Available-for-sale securities (AFS)	1082	52,659	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	63,081	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	13,908	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	28,222	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	14,889	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	208,648	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	101,671	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	24,055	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	41,336	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	118,952	13.c.

Ancillary Data