

## Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

FR016

SOCIETE GENERALE

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)</b>	<b>34,037</b>		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	38,627		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-9,513		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets <sup>(1)</sup>	<b>671</b>		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	<b>-3,063</b>		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,173		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
<b>Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)</b>	<b>-1,765</b>		COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-126		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	<b>30,974</b>	<b>8.42%</b>	
Of which: ordinary shares subscribed by government	0		Paid up ordinary shares subscribed by government
<b>D) Other Existing government support measures (+)</b>	<b>0</b>		
<b>E) Core Tier 1 including existing government support measures (C+D)</b>	<b>30,974</b>	<b>8.42%</b>	Common equity + Existing government support measures included in T1 other than ordinary shares
<b>Shortfall to 9% before application sovereign capital buffer</b>	<b>2,131</b>	<b>0.58%</b>	9%RWA-Core Tier 1 including existing government support measures; if >0.
<b>F) Hybrid instruments not subscribed by government</b>	<b>7,509</b>		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
<b>Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)</b>	<b>38,483</b>	<b>10.46%</b>	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
<b>RWA as of end September 2011 including add-on for CRD3 <sup>(2)</sup></b>	<b>367,831</b>		
Of which: RWA add-on for CRD III as of end September 2011 <sup>(2)</sup>	<b>33,329</b>		
<b>Sovereign Capital buffer</b>			
<b>G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	<b>-310</b>		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
<b>H) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans &amp; Receivables portfolios (3).</b>	<b>-80</b>		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
<b>Sovereign capital buffer for exposures in EEA (G+H)</b>	<b>0</b>	<b>0.00%</b>	Sum of Prudential filter and valuation. If negative it is set to 0
<b>Overall Shortfall after including sovereign capital buffer</b>	<b>2,131</b>	<b>0.58%</b>	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

### Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, in EUR

Name of the bank: **FR016 SOCIETE GENERALE**

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(5)</sup> (on and off balance sheet)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Austria	3	3	3	0	0	0	2	0	0		0	0	0
1Y		60	0	-2	0	0	-2	1	0	0		0	0	0
2Y		0	0	-23	0	0	-23	0	0	0		0	0	0
3Y		71	0	32	0	0	32	0	-23	0		0	0	0
5Y		72	0	-236	28	0	-264	7	34	0		-1	1	0
10Y		508	1	-98	133	0	-232	0	-7	0		-6	6	0
15Y	454	0	458	0	0	458	0	0	0		0	0	0	
Tot	1,188	4	133	161	0	-32	9	-4	0	0	0	7	0	
3M	Belgium	27	0	16	0	0	16	0	0	0		0	0	0
1Y		188	0	21	16	0	-11	0	-4	15		0	0	0
2Y		750	20	463	4	0	440	0	24	0		0	0	0
3Y		242	0	112	6	0	106	0	-9	0		0	0	0
5Y		379	126	-138	10	0	-336	37	18	62		0	0	0
10Y		986	0	493	52	0	392	0	-24	50		-3	3	0
15Y	197	0	-132	0	0	-132	0	0	0		0	0	0	
Tot	2,767	146	836	87	0	476	-82	6	128	0	0	4	0	
3M	Bulgaria	1	0	1	0	0	1	0	1	0		0	0	0
1Y		47	41	47	0	0	0	0	6	0		0	0	0
2Y		15	0	15	0	0	0	0	-1	15		0	0	0
3Y		1	1	0	0	0	0	0	1	0		0	0	0
5Y		13	0	13	0	0	0	0	0	13		0	0	0
10Y		5	0	5	0	0	0	0	0	5		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot	80	41	80	0	0	0	0	5	39	0	0	0	0	
3M	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	-1	0	0	-1	0	0	0		0	0	0
3Y		0	0	2	0	0	2	0	0	0		0	0	0
5Y		0	0	-1	0	0	-1	0	0	0		0	0	0
10Y		1	0	0	0	0	0	0	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot	286	0	286	0	0	1	0	0	0	0	0	0	0	
3M	Czech Republic	88	0	88	0	0	0	1	-15	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		542	3	541	539	0	0	0	23	0		-19	19	0
3Y		47	0	47	46	0	1	0	4	0		-2	2	0
5Y		691	40	689	605	0	-1	-1	0	45		-37	42	-5
10Y		1,083	0	1,076	936	0	-3	5	0	143		-77	82	-5
15Y	372	0	372	331	0	0	0	40	0		4	44	-40	
Tot	3,108	43	3,099	2,831	0	-3	5	12	229	0	-140	190	-50	
3M	Denmark	0	0	0	0	0	0	-1	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		124	0	127	0	0	127	0	0	0		0	0	0
3Y		3	0	3	0	0	3	0	-2	0		0	0	0
5Y		0	0	0	0	0	0	-25	0	0		0	0	0
10Y		0	0	0	0	0	0	-60	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot	128	0	130	0	0	130	-88	0	0	0	0	0	0	
3M	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y	0	0	0	0	0	0	0	0	0		0	0	0	
Tot	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M	Finland	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	-30	0	0	-30	0	0	0		0	0	0
2Y		13	0	-30	0	0	-30	6	0	0		0	0	0
3Y		13	0	-208	0	0	-208	5	0	0		0	0	0
5Y		49	0	-279	31	0	-310	13	-3	0		2	2	0
10Y		382	1	391	0	0	390	71	-1	0		-2	1	0
15Y	4	0	-6	0	0	-6	0	0	0		0	0	0	
Tot	461	1	-161	31	0	-194	88	-4	0	0	0	2	0	
3M	France	1,312	40	1,267	700	0	525	-541	2	0		0	0	0
1Y		705	46	150	400	0	-296	-74	0	0		0	0	0
2Y		3,964	2,465	3,716	352	0	898	-1	2	2		-105	105	0
3Y		1,324	0	489	616	0	-195	7	-2	0		0	0	0
5Y		3,251	242	2,175	2,130	0	-205	7	42	7		-31	64	-32
10Y		8,147	2,321	7,130	4,125	0	684	-10	-19	0		-70	167	-97
15Y	1,744	0	642	400	0	242	12	0	0		-2	25	-23	
Tot	20,445	5,179	15,569	8,724	0	1,653	-612	30	13	0	-214	367	-153	

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(2)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOC)	of which: Financial assets held for trading <sup>(3)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios					
3M	Germany	24	0	9	5	0	4	-37	0	0		0	0	0
1Y		882	41	493	71	0	369	197	15	12		-5	5	0
2Y		4,456	39	3,714	25	0	3,628	-62	-25	22		0	0	0
3Y		587	27	-1,852	37	0	-1,971	-409	72	54		0	0	0
5Y		2,585	3	902	156	0	744	-17	-72	0		5	0	0
10Y		4,307	8	568	1,531	0	-972	839	70	0		-83	100	-17
15Y		943	0	109	0	0	109	-431	0	0		0	0	0
Tot		13,785	119	3,344	1,825	0	1,912	80	-2	88	0	-85	111	-17
3M	Greece <sup>(5)</sup>	60	0	60	0	0	0	0	-2	0		0	0	0
1Y		343	0	331	330	0	-9	0	9	10		3	0	-3
2Y		646	0	429	242	0	151	0	2	35		5	-3	0
3Y		289	0	267	258	0	9	0	0	-10	0	0	0	0
5Y		220	9	199	200	0	-10	0	12	0		0	0	0
10Y		256	0	203	229	0	-26	25	31	0		0	0	0
15Y		34	0	1	0	0	1	0	-37	0		0	0	0
Tot		1,848	89	1,487	1,258	0	116	25	-4	45	750	8	-5	-3
3M	Hungary	1	0	1	0	0	1	0	0	0		0	0	0
1Y		4	0	4	0	0	0	0	-3	0		0	0	0
2Y		2	0	4	0	0	4	6	26	0		0	0	0
3Y		2	0	3	0	0	3	-100	-2	0		0	0	0
5Y		18	0	17	13	0	5	2	-10	0		2	-1	-1
10Y		7	0	2	0	0	2	-125	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		32	0	26	13	0	14	-219	-2	0	0	2	-1	-1
3M	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	0	2	0	0	0	0	0
3M	Ireland	2	0	2	0	0	2	0	0	0		0	0	0
1Y		282	0	118	0	0	118	0	0	0		0	0	0
2Y		317	0	244	300	0	-56	2	5	0		37	-36	-1
3Y		14	0	2	0	0	2	0	0	0		0	0	0
5Y		27	0	-4	0	0	-4	-18	-3	0		0	0	0
10Y		126	0	-17	0	0	-17	0	0	0		0	0	0
15Y		5	0	0	0	0	0	0	0	0		0	0	0
Tot		771	0	345	300	0	45	-15	2	0	0	37	-36	0
3M	Italy	180	0	72	0	0	72	0	4	0		0	0	0
1Y		629	0	309	0	0	298	0	-17	11		0	0	0
2Y		1,343	15	269	100	0	141	0	17	13		4	1	-4
3Y		836	0	663	615	0	-4	0	2	52		46	36	-82
5Y		735	28	175	0	0	-330	-340	-3	7		22	-8	-14
10Y		1,708	106	727	361	0	260	-74	48	0		20	-13	-7
15Y		880	0	-59	0	0	-59	0	-32	0		0	0	0
Tot		6,312	149	1,861	1,251	0	379	-614	19	83	0	91	16	-107
3M	Latvia	0	0	0	0	0	0	-2	0	0		0	0	0
1Y		0	0	0	0	0	0	0	11	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	-2	13	0	0	0	0	0
3M	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
1Y		1	0	1	0	0	1	0	0	0		0	0	0
2Y		0	0	-1	0	0	-1	0	0	0		0	0	0
3Y		12	0	14	0	0	14	0	0	0		0	0	0
5Y		0	0	-2	0	0	-2	0	0	0		0	0	0
10Y		1	0	1	0	0	1	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		14	0	13	0	0	13	0	0	0	0	0	0	0
3M	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	-3	0	0	-3	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	-3	0	0	-3	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	-6	0	0	-6	0	0	0	0	0	0	0

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup> )				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(2)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVC)	of which: Financial assets held for trading <sup>(3)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
3M	Malta	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	0	0		0	0	0
10Y		0	0	0	0	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0
3M	Netherlands	10	0	-3	0	0	-3	-2	0	0		0	0	0
1Y		64	0	50	0	0	50	0	0	0		0	0	0
2Y		133	0	-2	0	0	20	0	0	0		0	0	0
3Y		233	0	26	30	0	-4	0	-1	0		-1	1	0
5Y		207	0	46	0	0	46	95	11	0		0	0	0
10Y		532	4	179	20	0	155	-166	-17	0		0	0	0
15Y		58	0	-58	0	0	-58	-344	0	0		0	0	0
Tot		1,236	4	237	50	0	183	-252	-7	0	0	-1	0	0
3M	Norway	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		0	0	0	0	0	0	0	0	0		0	0	0
5Y		0	0	0	0	0	0	0	-1	0		0	0	0
10Y		1	0	1	0	0	1	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		1	0	1	0	0	0	-1	0	0	0	0	0	0
3M	Poland	193	0	193	193	0	0	0	0	0		0	0	0
1Y		80	0	80	80	0	0	0	15	0		-2	2	0
2Y		20	0	20	20	0	0	0	18	0		-1	1	0
3Y		89	0	89	89	0	0	0	17	0		-5	5	0
5Y		66	0	64	56	0	-2	0	-13	0		0	-3	0
10Y		63	0	60	54	0	-7	0	0	0		0	0	0
15Y		0	0	-1	0	0	-1	0	0	0		0	0	0
Tot		500	0	495	491	0	4	0	37	0	0	-10	10	0
3M	Portugal	26	0	22	0	0	22	0	1	0		0	-4	0
1Y		415	0	396	200	0	196	0	-30	0		4	-4	0
2Y		19	0	8	0	0	3	72	28	5		0	0	0
3Y		18	0	11	0	0	6	41	6	5		-12	0	0
5Y		39	0	-39	0	0	-39	-87	-2	0		0	0	0
10Y		64	0	18	0	0	18	-50	-2	0		0	0	0
15Y		13	0	1	0	0	4	0	0	0		0	0	0
Tot		595	0	419	200	0	209	0	2	10	0	4	-4	0
3M	Romania	195	0	195	195	0	0	-2	0	0		0	0	0
1Y		320	0	320	320	0	0	0	0	0		0	0	0
2Y		102	8	102	91	0	3	0	11	0		0	0	0
3Y		405	71	405	334	0	0	0	-6	0		4	-3	-2
5Y		219	0	219	219	0	0	0	-2	0		5	-4	-1
10Y		36	0	36	36	0	0	0	0	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		1,277	80	1,277	1,195	0	3	0	1	0	0	10	-7	-3
3M	Slovakia	4	4	4	0	0	0	0	0	0		0	0	0
1Y		0	0	0	0	0	0	0	1	0		0	0	0
2Y		0	0	0	0	0	0	0	0	0		0	0	0
3Y		35	0	26	35	0	-9	0	0	0		0	0	0
5Y		123	0	119	88	0	31	0	0	0		-1	1	0
10Y		52	0	30	51	0	-21	0	0	0		0	0	0
15Y		30	0	27	30	0	-3	0	0	0		4	0	-4
Tot		244	4	205	204	0	-3	0	0	0	0	3	0	-4
3M	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
1Y		0	0	-21	0	0	-21	0	-10	0		0	0	0
2Y		18	18	18	0	0	0	0	0	0		0	0	0
3Y		42	0	44	0	0	37	0	13	7		0	0	0
5Y		57	6	58	15	0	21	0	-6	16		0	0	0
10Y		82	0	78	65	0	13	0	-3	0		3	-3	0
15Y		91	0	89	83	0	6	0	0	0		2	-2	0
Tot		291	24	266	163	0	56	0	1	23	0	5	-5	0
3M	Spain	414	0	408	0	0	344	0	1	63		0	0	0
1Y		829	0	514	446	0	47	0	-7	21		3	-3	0
2Y		487	0	238	25	0	156	0	15	57		1	1	-2
3Y		293	0	259	0	0	234	0	6	25		0	0	0
5Y		354	0	-113	53	0	-244	0	17	80		0	0	0
10Y		655	0	266	47	0	90	0	-24	129		-1	1	0
15Y		321	0	-48	0	0	-48	0	0	0		0	0	0
Tot		3,353	1	1,523	568	0	580	0	8	375	0	3	-1	-2
3M	Sweden	0	0	0	0	0	0	-1	0	0		0	0	0
1Y		0	0	0	0	0	0	0	0	0		0	0	0
2Y		0	0	-1	0	0	-1	0	0	0		0	0	0
3Y		0	0	-5	0	0	-5	0	-7	0		0	0	0
5Y		0	0	0	0	0	0	0	-9	0		0	0	0
10Y		0	0	0	0	0	0	0	-1	0		0	0	0
15Y		0	0	0	0	0	0	0	0	0		0	0	0
Tot		1	0	-5	0	0	-5	8	-17	0	0	0	0	0

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
			of which: loans and advances in the HTM and Loans and receivables portfolios	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading <sup>(2)</sup>								Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
3M	United Kingdom	40	0	40	0	0	40	1	0	0	0	0		
1Y		178	86	176	0	0	22	-2	0	68	0	0		
2Y		67	0	66	0	0	35	0	-3	32	0	0		
3Y		90	0	-31	0	0	-68	0	-2	37	0	0		
5Y		649	0	480	0	0	441	1	-7	39	0	0		
10Y		179	0	32	0	0	-121	0	0	153	0	0		
15Y		41	0	29	0	0	29	0	0	0	0	0		
Tot		1,243	86	792	0	0	377	1	-12	329	0	0		
<b>TOTAL EEA 30</b>		<b>59,664</b>	<b>5,949</b>	<b>32,569</b>	<b>19,350</b>	<b>0</b>	<b>5,908</b>	<b>-1,643</b>	<b>93</b>	<b>1,361</b>	<b>750</b>	<b>-310</b>	<b>650</b>	<b>-340</b>

**Notes and definitions**

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions **the economic substance over the form** must be used as a criteria for the identification of the exposures to be included in this column. This item **does not include** exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

## Composition of RWA as of 30 September 2011

Name of the bank:

FR016

SOCIETE GENERALE

(in million Euro)

	Rules at the end of September	CRD 3 rules
<b>Total RWA <sup>(1)</sup></b>	<b>334,501</b>	<b>367,831</b>
RWA for credit risk	<b>251,492</b>	<b>251,892</b>
RWA Securitisation and re-securitisations	5,244	5,644
RWA Other credit risk	246,248	<b>246,248</b>
RWA for market risk	<b>12,695</b>	<b>45,624</b>
RWA operational risk	47,026	47,026
Transitional floors <sup>(2)</sup>	-	-
RWA Other	23,289	23,289

### Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 2

**CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln EUR**

Name of the bank: **FR016 SOCIETE GENERALE**

Country (2)	Credit default swaps (CDS) and other contracts (1)	
	Bank is protection seller	Bank is protection buyer
	Notional amount outstanding (3)	Notional amounts outstanding (3)
Austria	1,234	1,206
Belgium	1,570	1,525
Bulgaria	101	107
Cyprus	-	-
Czech Republic	126	130
Denmark	132	131
Estonia	-	-
Finland	168	177
France	77	57
Germany	2,629	2,368
Greece	2,457	2,454
Hungary	393	396
Iceland	52	38
Ireland	733	721
Italy	13,429	13,207
Latvia	-	-
Liechtenstein	-	-
Lithuania	7	7
Luxembourg	-	-
Malta	-	-
Netherlands	648	654
Norway	196	202
Poland	325	316
Portugal	1,340	1,249
Romania	282	270
Slovakia	70	105
Slovenia	117	128
Spain	2,938	2,822
Sweden	218	234
United Kingdom	1,744	1,715

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country identifies the reference entity single name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.