Bank name: Societe Generale

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	2018-12-31	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	2019-03-29	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.societegenerale.com/fr/mesurer-notre-performanc	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	16 481 347 611	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	18 923 708 511	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	95 860 996 856	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	173 951 481 812	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13 002 788 847	2.b.(2)
c. Other assets	1015	801 286 768 292	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8 258 715 438	2.d.(1)
(2) Items subject to a 20% CCF	1022	46 841 344 331	2.d.(2)
(3) Items subject to a 50% CCF	1023	123 469 757 705	2.d.(3)
(4) Items subject to a 100% CCF	1024	27 848 295 492	2.d.(4)
e. Regulatory adjustments	1031	10 320 399 912	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	1 219 284 406 683,50	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	56 074 920 911	3.a.
(1) Certificates of deposit	1034	30 481 437 297	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	23 186 748 030	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	14 514 036 750	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	20 892 297 547	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	8 290 062 501	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	8 126 195 708	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6 268 875 512	3.e.(1)
(2) Potential future exposure	1044	39 938 477 181	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	160 711 489 137	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	43 741 024 255	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	97 303 720 388	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	36 546 133 105	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	21 256 694 371	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4 791 292 132	4.d.(1)
(2) Potential future exposure	1051	25 160 593 795	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	228 799 458 047	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	40 920 987 692	5.a.
b. Senior unsecured debt securities	1054	96 293 341 862	5.b.
c. Subordinated debt securities	1055	28 055 143 754	5.c.
d. Commercial paper	1056	8 070 180 189	5.d.
e. Certificates of deposit	1057	29 561 557 833	5.e.
f. Common equity	1058	22 476 271 499	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	225 377 482 829	5.h.

Bank name: Societe Generale

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	292 297 639 830	6.a.
b. Brazilian real (BRL)	1062	409 448 094 530	6.b.
c. Canadian dollars (CAD)	1063	375 055 125 233	6.c.
d. Swiss francs (CHF)	1064	332 635 562 947	6.d.
e. Chinese yuan (CNY)	1065	431 219 289 321	6.e.
f. Euros (EUR)	1066	13 893 397 158 197	6.f.
g. British pounds (GBP)	1067	1 648 520 903 824	6.g.
h. Hong Kong dollars (HKD)	1068	781 657 610 953	6.h.
i. Indian rupee (INR)	1069	33 937 786 166	6.i.
j. Japanese yen (JPY)	1070	1 583 666 481 987	6.j.
k. Mexican pesos (MXN)	1108	37 066 594 970	6.k.
l. Swedish krona (SEK)	1071	90 875 866 757	6.l.
m. United States dollars (USD)	1072	9 324 567 826 602	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	29 234 345 941 316	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 430 552 515 983	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4 044 858 240	8.a.
b. Debt underwriting activity	1076	94 950 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	98 994 858 240	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	6 486 861 863 213	9.a.
b. OTC derivatives settled bilaterally	1079	6 703 914 802 545	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	13 190 776 665 758	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	82 493 685 173	10.a.
b. Available-for-sale securities (AFS)	1082	49 986 252 642	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	87 450 529 545	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5 698 841 777	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	39 330 566 493	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	8 462 000 000	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	480 074 926 989	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	302 603 346 356	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	70 282 826 506	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	191 579 942 185	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	423 900 462 035	13.c.

Ancillary Data