

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	2017-12-31	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	2018-06-19	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	2018-04-27	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-performer	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
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) 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	1,160,560,638,161.30	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
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	
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.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
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	
a. Assets under custody indicator	1074	2,404,634,546,034	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
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	
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	
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	
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	
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	
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.

Ancillary Data