Bank name:		BPCE		
neral 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	1001	BPCE	1.a.(2)	
(3) Reporting date (yyyy-mm-dd)	1003	2023-12-31	1.a.(3)	
(4) Reporting currency	1004	EUR	1.a.(4)	
(5) Euro conversion rate	1005 1006	1 2024-04-30	1.a.(5)	
(6) Submission date (yyyy-mm-dd) b. General Information provided by the reporting institution:	1006	2024-04-30	1.a.(6)	
(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	2024-04-30	1.b.(3)	
(4) Language of public disclosure	1010	English	1.b.(4)	
(5) Web address of public disclosure (6) LEI code	1011 2015	https://www.groupebpce.com/app/uploads/2024/05/groupe-b FR9695005MSX10YEMGDF	1.b.(5) 1.b.(6)	
	2010		1.5.(0)	
Indicator				
Section 2 - Total Exposures	GSIB	Amount		
a. Derivatives				
(1) Counterparty exposure of derivatives contracts	1012	15,321		
(2) Capped notional amount of credit derivatives	1201	2,703		
(3) Potential future exposure of derivative contracts	1018	25,986	2.a.(3)	
b. Securities financing transactions (SFTs)	1013	83,437	2 h (1)	
(1) Adjusted gross value of SFTs (2) Counterparty exposure of SFTs	1013	83,437		
c. Other assets	1014	1,192,429		
d. Gross notional amount of off-balance sheet items	.0.0	1,132,423		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	25,222	2.d.(1)	
(2) Items subject to a 20% CCF	1022	52,420		
(3) Items subject to a 40% CCF	2300	0		
(4) Items subject to a 50% CCF	1023	107,887		
(5) Items subject to a 100% CCF	1024	29,217		
e. Regulatory adjustments f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 2.c, 0.1 times 2.d.(1), 0.2	1031	7,446	2.e.	
times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	1,424,440.90	2.f.	
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		.,,.		
	4704	103,615	2.g.(1)	
(1) On-balance sheet and off-balance sheet insurance assets	1701			
 (1) Un-balance sheet and off-balance sheet insurance assets (2) Potential future exposure of derivatives contracts for insurance subsidiaries 	1205	5	2.g.(2)	
 (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities 	1205 1208	5 3,519	2.g.(3)	
 (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f 	1205	5		
 (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities 	1205 1208	5 3,519	2.g.(3) 2.h.	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2)	1205 1208 2101	5 3,519 0	2.g.(3) 2.h.	
 (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 	1205 1208 2101 1117	5 3,519 0 1,524,542	2.g.(3) 2.h.	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) rconnectedness Indicators Section 3 - Intra-Financial System Assets	1205 1208 2101	5 3,519 0	2.g.(3) 2.h. 2.i.	
 (2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) 	1205 1208 2101 1117 GSIB	5 3,519 0 1,524,542 Amount	2.g.(3) 2.h. 2.i.	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) rconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions	1205 1208 2101 1117 GSIB 1216	5 3,519 0 1,524,542 Amount 27,970	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1)	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities (b) Investment value in consolidated entities (c) Investment value in consolidated entities i. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) rconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions	1205 1208 2101 1117 GSIB 1216 2102 1217	5 3,519 0 1,524,542 Amount 27,970 0 24,658	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b.	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h rconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions (1) Secured debt securities	1205 1208 2101 1117 GSIB 1216 2102 1217 2103	5 3,519 0 1,524,542 Amount 27,970 0 24,658 12,765	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1)	
(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities (A) Investment value in consolidated entities (A) Intracycle exposures with insurance subsidiaries reported in 2.g that are included in 2.f (A) Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) (C) Section 3 - Intra-Financial System Assets (C) Certificates of deposit (C) Securities issued by other financial institutions (C) Securities issued by other financial institutions (C) Securities debt securities	1205 1208 2101 1117 1117 GSIB 1216 2102 1217 2103 2104	5 3,519 0 1,524,542 Amount 27,970 0 24,658 12,765 10,690	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2)	
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(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities (b. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h) rconnectedness Indicators Section 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unuseq portion of committed lines extended to other financial institutions c. Holdings of securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (4) Commercial paper	1205 1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105	5 3,519 0 1,524,542 Amount 27,970 0 24,658 12,765 10,690 2,429	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5)	
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(2) Potential future exposure of derivatives contracts for insurance subsidiaries (3) Investment value in consolidated entities (b) Investment value in consolidated entities (c) Investment value in value (c) Investment value investment of SFTs with other financial institutions (c) Investment value in the financial institutions (c) Investment value in the financial institutions (c) Investment value in the financial institutions (c) Investment value	1205 1208 2101 1117 GSIB 1216 2102 1217 2103 2104 2105 2106 2107 2108 1219	5 3,519 0 1,524,542 4 4 4 4 4 5 5 5 10,690 2,429 2,707 21,836 5,024 8,077	2.g.(3) 2.h. 2.i. 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d.	
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End-2023 G-SII disclosure exercise

Bank name:		BPCE	
stitutability/Financial Institution Infrastructure Indicators			
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	234,260	
b. Canadian dollars (CAD) c. Swiss francs (CHF)	1063 1064		6.c.
d. Chinese yuan (CNY)	1065	6,491	6.d. 6.e.
e. Euros (EUR)	1066	22,024,947	6.f.
f. British pounds (GBP) g. Hong Kong dollars (HKD)	1067 1068		6.g. 6.h.
h. Indian rupee (INR)	1069	14	6.i.
i. Japanese yen (JPY)	1070	685,824	6.j.
j. New Zealand dollars (NZD) k. Swedish krona (SEK)	1109 1071		6.k. 6.l.
I. United States dollars (USD)	1071		6.m.
m. Payments activity indicator (sum of items 6.a through 6.I)	1073	32,956,320	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074		7.a.
	GSIB	•	
Section 8 - Underwritten Transactions in Debt and Equity Markets a. Equity underwriting activity	1075	Amount 278	8.a.
b. Debt underwriting activity	1075	53,336	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077		8.c.
Section 9 - Trading Volume	GSIB		0
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions b. Trading volume of other fixed income securities, excluding intragroup transactions	2123 2124	28,732 1,220,879	9.a. 9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2124	1,249,612	
d. Trading volume of listed equities, excluding intragroup transactions	2126	528,726	9.d.
e. Trading volume of all other securities, excluding intragroup transactions f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2127 2128	7,594 536,320	9.e. 9.f.
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nplexity indicators			
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	11,170,742	10.a.
b. OTC derivatives settled bilaterally c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of	1905	2,612,847	10.b.
items 10.a and 10.b)	1227	13,783,589	10.c.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	69,718	10.a.
b. Available-for-sale securities (AFS)	1082	47,835	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1083 1084	45,597 19,060	10.c. 10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	52,896	10.e.
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Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	34,891	11.a.
ss-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	229,536	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	13,069	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	242,604	13.c.
Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local c	2131	238,038	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	37,938	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	275,976	14.c.
illary Data			
Section 15 - Ancillary Indicators			
Section 16 - Ancillary Items			
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norandum Items Section 17 - Size Items			
Section 17 - Size Items			
Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items			
Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items			
Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items	GSIB 1290	Amount 157 030	21 c
Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	GSIB 1280 1281	157,932	21.e. 21.f.
Section 17 - Size Items Section 18 - Interconnectedness Items Section 19 - Substitutability/Financial Infra. Items Section 20 - Complexity Items Section 21 - Cross-Jurisdictional Activity Items	1280 1281	157,932	21.f.