

Bank name:

Banque Postale

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	Postale	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	2017-06-20	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2017-04-30	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://www.labanquepostale.com/legroupe/investisseurs/int	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	902,782	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	568,166	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	1,572,040	2.b.(1)
(2) Counterparty exposure of SFTs	1014	461,747	2.b.(2)
c. Other assets	1015	222,939,241	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	7,316,764	2.d.(1)
(2) Items subject to a 20% CCF	1022	5,587,431	2.d.(2)
(3) Items subject to a 50% CCF	1023	3,294,865	2.d.(3)
(4) Items subject to a 100% CCF	1024	6,857,722	2.d.(4)
e. Regulatory adjustments	1031	850,489	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	236,798,293	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	2,729,139	3.a.
(1) Certificates of deposit	1034	2,451,583	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	1,203,840	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,670,848	3.c.(1)
(2) Senior unsecured debt securities	1037	15,699,972	3.c.(2)
(3) Subordinated debt securities	1038	159,848	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	832,393	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	460,929	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	524,144	3.e.(1)
(2) Potential future exposure	1044	322,608	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	26,603,721	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	491,312	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	1,528,534	4.a.(2)
(3) Loans obtained from other financial institutions	1105	1,178,306	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1,723,665	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	367,578	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	152,038	4.d.(1)
(2) Potential future exposure	1051	134,776	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	5,576,209	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	3,565,359	5.a.
b. Senior unsecured debt securities	1054	773,674	5.b.
c. Subordinated debt securities	1055	3,780,398	5.c.
d. Commercial paper	1056	0	5.d.
e. Certificates of deposit	1057	6,149,043	5.e.
f. Common equity	1058	0	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	14,268,474	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	0	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	11,891	6.c.
d. Swiss francs (CHF)	1064	3,865	6.d.
e. Chinese yuan (CNY)	1065	0	6.e.
f. Euros (EUR)	1066	190,239,316	6.f.
g. British pounds (GBP)	1067	6,913	6.g.
h. Hong Kong dollars (HKD)	1068	0	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	413	6.j.
k. Swedish krona (SEK)	1071	0	6.k.
l. United States dollars (USD)	1072	3,556,620	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	193,819,018	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	184,314,893	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0	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	0	9.a.
b. OTC derivatives settled bilaterally	1079	74,822,247	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	74,822,247	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	11,748,949	10.a.
b. Available-for-sale securities (AFS)	1082	16,659,279	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	19,119,277	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,580,391	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	1,708,560	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	370,843	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	25,208,922	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	7,443,077	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	0	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	7,443,077	13.c.

Ancillary Data