



# CRÉDIT AGRICOLE S.A.

Montrouge, 27 April 2018

## Crédit Agricole Group: disclosure on global systemically important banks' (G-SIBs) indicators

Crédit Agricole Group provides data disclosure on global systemically important banks' (G-SIBs) indicators as of 31 December 2017.

### TABLE OF THE G-SIB INDICATORS - DATA AT END 2017

#### GENERAL BANK DATA

Section 1 : General information	
a. General information provided by the national supervisor	
(1) Country code	FR
(2) Bank name	Credit Agricole
(3) Submission date (yyyy-mm-dd)	2018-04-27
b. General information provided by the reporting institution	
(1) Reporting date (yyyy-mm-dd)	2017-12-31
(2) Reporting currency	EUR
(3) Euro conversion rate	1
(4) Reporting unit	1 000 000
(5) Accounting standard	IFRS
(6) Location of public disclosure	<a href="https://www.credit-agricole.com/finance/finance/publications-financieres">https://www.credit-agricole.com/finance/finance/publications-financieres</a>

#### SIZE INDICATOR

Section 2 : Total Exposures	Amount
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	15 566
(2) Capped notional amount of credit derivatives	2 562
(3) Potential future exposure of derivatives contracts	28 602
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	110 062
(2) Counterparty exposure of SFTs	5 865
c. Other assets	
	1 179 249
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0% credit factor conversion (CCF)	9 467
(2) Items subject to a 20% credit factor conversion (CCF)	84 188
(3) Items subject to a 50% credit factor conversion (CCF)	149 383
(4) Items subject to a 100% credit factor conversion (CCF)	59 239
e. Regulatory adjustments	
	21 077
<b>F. TOTAL EXPOSURES INDICATOR (SUM OF ITEMS 2.A (1) TO 2.C, 2.L.(1), 0.1 TIMES 2.D.(1), 0.2 TIMES 2.D.(2), 0.5 TIMES 2.D.(3) AND 2.D.(4))</b>	<b>1 493 620</b>

## INTERCONNECTEDNESS INDICATORS

<b>Section 3 : Intra-financial system assets</b>	<b>Amount</b>
a. Funds deposited with or lent to other financial institutions	37 600
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	48 058
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0
(2) Senior unsecured debt securities	52 598
(3) Subordinated debt securities	3 562
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	8 335
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1 565
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value	
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	6 310
(2) Potential future exposure	7 997
<b>F. INTRA-FINANCIAL SYSTEM ASSETS INDICATOR (SUM OF ITEMS 3.A, 3.B TO 3.C.(5), 3.D, 3.E.(1), AND 3.E.(2), MINUS 3.C.(6))</b>	<b>166 025</b>

<b>Section 4 : Intra-financial system liabilities</b>	<b>Amount</b>
a. Funds deposited by or borrowed from other financial institutions:	
(1) Deposits due to depository institutions	28 002
(2) Deposits due to non-depository financial institutions	82 518
(3) Loans obtained from other financial institutions	0
b. Undrawn committed lines obtained from other financial institutions	3 202
c. Net negative current exposure of securities financing transactions with other financial institutions	5 551
d. OTC derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	15 654
(2) Potential future exposure	5 443
<b>E. INTRA-FINANCIAL SYSTEM LIABILITIES INDICATOR (SUM OF ITEMS 4.A TO 4.D.(2))</b>	<b>140 370</b>

<b>Section 5 : Securities outstanding</b>	<b>Amount</b>
a. Secured debt securities	42 204
b. Senior unsecured debt securities	61 295
c. Subordinated debt securities	29 541
d. Commercial paper	52 298
e. Certificates of deposit	45 013
f. Common equity	17 125
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
<b>H. SECURITIES OUTSTANDING INDICATOR (SUM OF ITEMS 5.A TO 5.G)</b>	<b>247 476</b>

## SUBSTITUTABILITY/FINANCIAL INSTITUTION INFRASTRUCTURE INDICATORS

<b>Section 6 : Payments made in reporting year (excluding intragroup payments)</b>	<b>Currency</b>	<b>Amount</b>
a. Australian dollars	AUD	329 138
b. Brazilian real	BRL	0
c. Canadian dollars	CAD	393 467
d. Swiss francs	CHF	321 430
e. Chinese yuan	CNY	486 901
f. Euros	EUR	8 642 776
g. British pounds	GBP	2 219 171
h. Hong Kong dollars	HKD	405 469
i. Indian rupee	INR	13
j. Japanese yen	JPY	3 202 909
k. Mexican pesos	MXN	80 973
l. Swedish krona	SEK	61 232
m. United States dollars	USD	11 250 153
<b>M. PAYMENTS ACTIVITY INDICATOR (SUM OF ITEMS 6.A TO 6.L)</b>		<b>27 393 632</b>

<b>Section 7 : Assets under custody</b>	<b>Amount</b>
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<b>A. ASSETS UNDER CUSTODY INDICATOR</b>	<b>2 656 000</b>
<b>Section 8 : Underwritten transaction in debt and equity markets</b>	
a. Equity underwriting activity	3 189
b. Debt underwriting activity	81 308
<b>C. UNDERWRITING ACTIVITY INDICATOR (SUM OF ITEMS 8.A AND 8.B)</b>	<b>84 497</b>

## COMPLEXITY INDICATORS

<b>Section 9 : Notional amount of over-the-counter (OTC) derivatives</b>	<b>Amount</b>
a. OTC derivatives cleared through a central counterparty	5 425 393
b. OTC derivatives settled bilaterally	6 705 766
<b>C. OTC DERIVATIVES INDICATOR (SUM OF ITEMS 9.A AND 9.B)</b>	<b>12 131 159</b>

<b>Section 10 : Trading and available-for-sale securities</b>	<b>Amount</b>
a. Held-for-trading securities (HFT)	23 658
b. Available-for-sale securities (AFS)	103 713
c. HFT and AFS securities that meet the definition of Level 1 assets	98 922
d. HFT and AFS securities that meet the definition of Level 2 assets, with haircuts	5 596
<b>E. HFT AND AFS SECURITIES INDICATOR (SUM OF ITEMS 10.A AND 10.B, MINUS THE SUM OF 10.C AND 10.D)</b>	<b>22 853</b>

<b>Section 11 : Level 3 assets</b>	<b>Amount</b>
<b>A. LEVEL 3 ASSETS INDICATOR</b>	<b>4 789</b>

## CROSS-JURISDICTIONAL ACTIVITY INDICATORS

<b>Section 12 : Cross-jurisdictional claims</b>	<b>Amount</b>
<b>A. CROSS-JURISDICTIONAL CLAIMS INDICATOR</b>	<b>377 112</b>

<b>Section 13 : Cross-jurisdictional liabilities</b>	<b>Amount</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	77 417
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	216 453
<b>C. CROSS-JURISDICTIONAL LIABILITIES INDICATOR (SUM OF ITEMS 13.A AND 13.B, MINUS 13.A.(1))</b>	<b>293 871</b>

**INVESTOR RELATIONS + 33 1 43 23 04 31**

[investor.relations@credit-agricole-sa.fr](mailto:investor.relations@credit-agricole-sa.fr)

**Cyril Meilland, CFA : + 33 1 43 23 53 82**

Letteria Barbaro-Bour : + 33 1 43 23 48 33 – Oriane Cante : + 33 1 43 23 03 07

Emilie Gasnier : + 33 1 43 23 15 67 – Fabienne Heureux : + 33 1 43 23 06 38

Vincent Liscia : + 33 1 57 72 38 48 – Annabelle Wiriath : + 33 1 43 23 55 52