



# CRÉDIT AGRICOLE S.A.

Montrouge, 30 April 2019

## 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 2018.

### TABLE OF THE G-SIB INDICATORS - DATA AT END 2018

#### GENERAL BANK DATA

<b>Section 1 : General information</b>	
a. General information provided by the national supervisor	
(1) Country code	FR
(2) Bank name	Credit Agricole
(3) Submission date (yyyy-mm-dd)	2019-04-30
b. General information provided by the reporting institution	
(1) Reporting date (yyyy-mm-dd)	2018-12-31
(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/en/finance/finance/financial-press-releases">https://www.credit-agricole.com/en/finance/finance/financial-press-releases</a>

#### SIZE INDICATOR

<b>Section 2 : Total Exposures</b>	<b>Amount</b>
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	15 609
(2) Capped notional amount of credit derivatives	3 779
(3) Potential future exposure of derivatives contracts	28 209
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	127 780
(2) Counterparty exposure of SFTs	6 303
c. Other assets	
	1 264 398
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0% credit factor conversion (CCF)	10 061
(2) Items subject to a 20% credit factor conversion (CCF)	79 811
(3) Items subject to a 50% credit factor conversion (CCF)	163 848
(4) Items subject to a 100% credit factor conversion (CCF)	66 025
e. Regulatory adjustments	
	21 826
<b>F. TOTAL EXPOSURES INDICATOR (SUM OF ITEMS 2.A (1) TO 2.C, 0.1 TIMES 2.D.(1), 0.2 TIMES 2.D.(2), 0.5 TIMES 2.D.(3) AND 2.D.(4))</b>	<b>1 610 996</b>

## INTERCONNECTEDNESS INDICATORS

<b>Section 3 : Intra-financial system assets</b>	<b>Amount</b>
a. Funds deposited with or lent to other financial institutions	38 356
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	44 930
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0
(2) Senior unsecured debt securities	58 515
(3) Subordinated debt securities	2 058
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	6 139
(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	1 237
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)	4 487
(2) Potential future exposure	5 577
<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>161 300</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	36 264
(2) Deposits due to non-depository financial institutions	98 217
(3) Loans obtained from other financial institutions	0
b. Undrawn committed lines obtained from other financial institutions	2 795
c. Net negative current exposure of securities financing transactions with other financial institutions	6 289
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)	5 461
(2) Potential future exposure	6 830
<b>E. INTRA-FINANCIAL SYSTEM LIABILITIES INDICATOR (SUM OF ITEMS 4.A TO 4.D.(2))</b>	<b>155 857</b>

<b>Section 5 : Securities outstanding</b>	<b>Amount</b>
a. Secured debt securities	44 736
b. Senior unsecured debt securities	58 763
c. Subordinated debt securities	29 539
d. Commercial paper	54 507
e. Certificates of deposit	59 865
f. Common equity	11 783
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>259 193</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	269 279
b. Brazilian real	BRL	0
c. Canadian dollars	CAD	426 897
d. Swiss francs	CHF	322 571
e. Chinese yuan	CNY	602 529
f. Euros	EUR	9 789 562
g. British pounds	GBP	2 011 630
h. Hong Kong dollars	HKD	435 186
i. Indian rupee	INR	30
j. Japanese yen	JPY	3 914 997
k. Mexican pesos	MXN	77 213
l. Swedish krona	SEK	61 082
m. United States dollars	USD	12 321 609
<b>M. PAYMENTS ACTIVITY INDICATOR (SUM OF ITEMS 6.A TO 6.L)</b>		<b>30 232 585</b>

<b>Section 7 : Assets under custody</b>	<b>Amount</b>
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<b>A. ASSETS UNDER CUSTODY INDICATOR</b>	<b>2 633 000</b>
<b>Section 8 : Underwritten transaction in debt and equity markets</b>	
a. Equity underwriting activity	1 854
b. Debt underwriting activity	85 370
<b>C. UNDERWRITING ACTIVITY INDICATOR (SUM OF ITEMS 8.A AND 8.B)</b>	<b>87 223</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	4 807 571
b. OTC derivatives settled bilaterally	4 931 769
<b>C. OTC DERIVATIVES INDICATOR (SUM OF ITEMS 9.A AND 9.B)</b>	<b>9 739 340</b>

<b>Section 10 : Trading and available-for-sale securities</b>	<b>Amount</b>
a. Held-for-trading securities (HFT)	38 177
b. Available-for-sale securities (AFS)	55 870
c. HFT and AFS securities that meet the definition of Level 1 assets	59 031
d. HFT and AFS securities that meet the definition of Level 2 assets, with haircuts	7 578
<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>27 438</b>

<b>Section 11 : Level 3 assets</b>	<b>Amount</b>
<b>A. LEVEL 3 ASSETS INDICATOR</b>	<b>8 353</b>

## CROSS-JURISDICTIONAL ACTIVITY INDICATORS

<b>Section 12 : Cross-jurisdictional claims</b>	<b>Amount</b>
<b>A. CROSS-JURISDICTIONAL CLAIMS INDICATOR</b>	<b>427 581</b>

<b>Section 13 : Cross-jurisdictional liabilities</b>	<b>Amount</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	84 779
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	237 037
<b>C. CROSS-JURISDICTIONAL LIABILITIES INDICATOR (SUM OF ITEMS 13.A AND 13.B, MINUS 13.A.(1))</b>	<b>321 816</b>

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