

Montrouge, 29 April 2016

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 2015.

TABLE OF THE 70 G-SIB INDICATORS - DATA AT END 2015

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)	2016-04-28
a. General information provided by the reporting institution	
(1) Reporting date (yyyy-mm-dd)	2015-12-31
(2) Reporting currency	EUR
(3) Euro conversion rate	1
(4) Reporting unit	1 000 000
(5) Accounting standard	IFRS
(6) Location of public disclosure	http://www.credit-agricole.com/en/Investor-and-shareholder/Financial-reporting/Pillar-3-and-other-regulatory-information

SIZE INDICATOR

Section 2 : Total Exposures	Amount
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	21 961
(2) Capped notional amount of credit derivatives	4 694
(3) Potential future exposure of derivatives contracts	30 540
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	114 288
(2) Counterparty exposure of SFTs	5 211
c. Other assets	1 086 446
d. Notional amount of off-balance sheet items	
(1) Items subject to a 0% credit factor conversion (CCF)	36 777
(2) Items subject to a 20% credit factor conversion (CCF)	49 228
(3) Items subject to a 50% credit factor conversion (CCF)	138 650
(4) Items subject to a 100% credit factor conversion (CCF)	76 913
e. Regulatory adjustments	16 658
O. TOTAL EXPOSURES INDICATOR (SUM OF ITEMS 2.A (1) THOROUGH 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)	1 422 901

INTERCONNECTEDNESS INDICATORS

Section 3 : Intra-financial system assets	Amount
a. Funds deposited with or lent to other financial institutions	36 013
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	37 227
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0

(2) Senior unsecured debt securities	64 940
(3) Subordinated debt securities	2 539
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	5 455
(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	7 231
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)	10 321
(2) Potential future exposure	11 018
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))	174 745

Section 4 : Intra-financial system liabilities	Amount
a. Deposits due to depository institutions	38 773
b. Deposits due to non-depository financial institutions	90 447
c. Undrawn committed lines obtained from other financial institutions	9 824
d. Net negative current exposure of securities financing transactions with other financial institutions	1 064
e. OTC derivatives with over 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)	24 739
(2) Potential future exposure	15 072
G. INTRA-FINANCIAL SYSTEM LIABILITIES INDICATOR (SUM OF ITEMS 4.A TO 4.E.(2))	179 918

Section 5 : Securities outstanding	Amount
a. Secured debt securities	30 591
b. Senior unsecured debt securities	67 167
c. Subordinated debt securities	30 119
d. Commercial paper	50 261
e. Certificates of deposit	49 822
f. Common equity	12 391
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
I. SECURITIES OUTSTANDING INDICATOR (SUM OF ITEMS 5.A TO 5.G)	240 351

SUBSTITUTABILITY/FINANCIAL INSTITUTION INFRASTRUCTURE INDICATORS

Section 6 : Payments made in reporting year (excluding intragroup payments)	Currency	Amount
a. Australian dollars	AUD	361 644
b. Brazilian real	BRL	0
c. Canadian dollars	CAD	392 594
d. Swiss francs	CHF	426 028
e. Chinese yuan	CNY	486 946
f. Euros	EUR	9 151 561
g. British pounds	GBP	2 376 247
h. Hong Kong dollars	HKD	388 667
i. Indian rupee	INR	11
j. Japanese yen	JPY	2 911 554
k. Swedish krona	SEK	68 786
l. United States dollars	USD	12 827 063
N. PAYMENTS ACTIVITY INDICATOR (SUM OF ITEMS 6.A TO 6.L)		29 391 101

Section 7 : Assets under custody	Amount
A. A. ASSETS UNDER CUSTODY INDICATOR	2 327 000

Section 8 : Underwritten transaction in debt and equity markets	Amount
a. Equity underwriting activity	2 172
b. Debt underwriting activity	68 678
C. UNDERWRITING ACTIVITY INDICATOR (SUM OF ITEMS 8.A AND 8.B)	70 851

COMPLEXITY INDICATORS

Section 9 : Notional amount of over-the-counter (OTC) derivatives	Amount
a. OTC derivatives cleared through a central counterparty	5 850 771
b. OTC derivatives settled bilaterally	8 433 308

C. OTC DERIVATIVES INDICATOR (SUM OF ITEMS 9.A AND 9.B)	14 284 079
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Section 10 : Trading and available-for-sale securities	Amount
a. Held-for-trading securities (HFT)	28 430
b. Available-for-sale securities (AFS)	117 336
c. HFT and AFS securities that meet the definition of Level 1 assets	128 327
d. HFT and AFS securities that meet the definition of Level 2 assets, with haircuts	9 792
F. HFT AND AFS SECURITIES INDICATOR (SUM OF ITEMS 10.A AND 10.B, MINUS THE SUM OF 10.C AND 10.D)	7 648

Section 11 : Level 3 assets	Amount
A. LEVEL 3 ASSETS INDICATOR	5 644

CROSS-JURISDICTIONAL ACTIVITY INDICATORS

Section 12 : Cross-jurisdictional claims	Amount
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	354 149
C. CROSS-JURISDICTIONAL CLAIMS INDICATOR (ITEM 12.A)	354 149

Section 13 : Cross-jurisdictional liabilities	Amount
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	47 062
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	173 875
D. CROSS-JURISDICTIONAL LIABILITIES INDICATOR (SUM OF ITEMS 13.A AND 13.B, MINUS 13.A.(1))	220 937

RELATIONS INVESTISSEURS INSTITUTIONNELS + 33 1 43 23 04 31

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