

Montrouge, 30 April 2015

## 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 2014.

### TABLE OF THE 70 G-SIB INDICATORS - DATA AT END 2014

#### GENERAL BANK DATA

##### Section 1 : General information

a. General information provided by the national supervisor	
(1) Country code	FR
(2) Bank name	Crédit Agricole
(3) Submission date (yyyy-mm-dd)	2015-04-23
a. General information provided by the reporting institution	
(1) Reporting date (yyyy-mm-dd)	2014-12-31
(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="http://www.credit-agricole.com/en/Investor-and-shareholder/Financial-reporting/Pillar-3-and-other-regulatory-information">http://www.credit-agricole.com/en/Investor-and-shareholder/Financial-reporting/Pillar-3-and-other-regulatory-information</a>

#### SIZE INDICATOR

Section 2 : Total exposures	Amount
a. Counterparty exposure of derivatives contracts (method 1)	38,165
b. Gross value of securities financing transactions (SFTs)	127,040
c. Counterparty exposure of SFTs	16,655
d. Other assets	1,140,573
(1) Securities received in SFTs that are recognised as assets	0
<b>e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))</b>	<b>1,322,434</b>
f. Potential future exposure of derivative contracts (method 1)	27,159
g. Notional amount of off-balance sheet items with a 0% CCF	34,172
(1) Unconditionally cancellable credit card commitments	0
(2) Other unconditionally cancellable commitments	0
h. Notional amount of off-balance sheet items with a 20% CCF	52,899
i. Notional amount of off-balance sheet items with a 50% CCF	122,639
j. Notional amount of off-balance sheet items with a 100% CCF	62,987
<b>k. Total off-balance sheet items (sum of items 2.f, 2.g and 2.h to 2.j minus 0.9 times of the sum of items 2.g.(1) and 2.g.(2))</b>	<b>299,856</b>
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
(1) On-balance sheet assets	132,954
(2) Potential future exposure of derivatives contracts	0
(3) Unconditionally cancellable commitments	0
(4) Other off-balance sheet commitments	32
(5) Investment value in the consolidated entities	4,678
m. Regulatory adjustments	27,592
<b>O. TOTAL EXPOSURES INDICATOR (SUM OF ITEMS 2.E, 2.K, 2.L.(1), 2.L.(2), 0.1 TIMES 2.L.(3), 2.L.(4), MINUS THE SUM OF ITEMS 2.L.(5) AND 2.M)</b>	<b>1,723,006</b>

## INTERCONNECTEDNESS INDICATORS

<b>Section 3 : Intra-financial system assets</b>	<b>Amount</b>
a. Funds deposited with or lent to other financial institutions	33,462
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	30,579
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0
(2) Senior unsecured debt securities	65,929
(3) Subordinated debt securities	3,799
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	5,318
(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	7,525
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)	14,254
(2) Potential future exposure	9,100
<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>169,966</b>

<b>Section 4 : Intra-financial system liabilities</b>	<b>Amount</b>
a. Deposits due to depository institutions	75,361
b. Deposits due to non-depository financial institutions	78,904
c. Undrawn committed lines obtained from other financial institutions	3,343
d. Net negative current exposure of securities financing transactions with other financial institutions	7,564
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)	19,745
(2) Potential future exposure	6,908
<b>G. INTRA-FINANCIAL SYSTEM LIABILITIES INDICATOR (SUM OF ITEMS 4.A TO 4.E.(2))</b>	<b>191,825</b>

<b>Section 5 : Securities outstanding</b>	<b>Amount</b>
a. Secured debt securities	28,984
b. Senior unsecured debt securities	70,967
c. Subordinated debt securities	30,448
d. Commercial paper	64,066
e. Certificates of deposit	55,291
f. Common equity	12,018
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
<b>I. SECURITIES OUTSTANDING INDICATOR (SUM OF ITEMS 5.A TO 5.G)</b>	<b>261,774</b>

## SUBSTITUTABILITY/FINANCIAL INSTITUTION INFRASTRUCTURE INDICATORS

<b>Section 6 : Payments made in reporting year (excluding intragroup payments)</b>	<b>Currency</b>	<b>Amount in currency</b>	<b>Amount</b>
a. Australian dollars	AUD	315,233	214,327
b. Brazilian real	BRL	1	0
c. Canadian dollars	CAD	404,176	275,903
d. Swiss francs	CHF	290,989	239,583
e. Chinese yuan	CNY	2,727,548	333,822
f. Euros	EUR	9,588,635	9,588,635
g. British pounds	GBP	1,209,231	1,500,728
h. Hong Kong dollars	HKD	3,837,522	373,087
i. Indian rupee	INR	1,127	14
j. Japanese yen	JPY	205,791,353	1,467,480
k. Swedish krona	SEK	557,755	61,325
l. United States dollars	USD	11,393,900	8,590,323
<b>N. PAYMENTS ACTIVITY INDICATOR (SUM OF ITEMS 6.A TO 6.L)</b>			<b>22,645,228</b>

<b>Section 7 : Assets under custody</b>	<b>Amount</b>
<b>A. A. ASSETS UNDER CUSTODY INDICATOR</b>	<b>2,353,000</b>

<b>Section 8 : Underwritten transaction in debt and equity markets</b>	<b>Amount</b>
a. Equity underwriting activity	1,573
b. Debt underwriting activity	65,139
<b>C. UNDERWRITING ACTIVITY INDICATOR (SUM OF ITEMS 8.A AND 8.B)</b>	<b>66,713</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	5,046,873
b. OTC derivatives settled bilaterally	7,971,756
<b>C. OTC DERIVATIVES INDICATOR (SUM OF ITEMS 9.A AND 9.B)</b>	<b>13,018,629</b>

<b>Section 10 : Trading and available-for-sale securities</b>	<b>Amount</b>
a. Held-for-trading securities (HFT)	52,438
b. Available-for-sale securities (AFS)	118,415
c. HFT and AFS securities that meet the definition of Level 1 assets	106,583
d. HFT and AFS securities that meet the definition of Level 2 assets, with haircuts	11,549
<b>F. HFT AND AFS SECURITIES INDICATOR (SUM OF ITEMS 10.A AND 10.B, MINUS THE SUM OF 10.C AND 10.D)</b>	<b>52,721</b>

<b>Section 11 : Level 3 assets</b>	<b>Amount</b>
<b>A. LEVEL 3 ASSETS INDICATOR</b>	<b>6,566</b>

## CROSS-JURISDICTIONAL ACTIVITY INDICATORS

<b>Section 12 : Cross-jurisdictional claims</b>	<b>Amount</b>
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	307,132
<b>C. CROSS-JURISDICTIONAL CLAIMS INDICATOR (ITEM 12.A)</b>	<b>307,132</b>

<b>Section 13 : Cross-jurisdictional liabilities</b>	<b>Amount</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	53,251
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	241,739
<b>D. CROSS-JURISDICTIONAL LIABILITIES INDICATOR (SUM OF ITEMS 13.A AND 13.B, MINUS 13.A.(1))</b>	<b>294,990</b>

## INVESTOR RELATIONS + 33 1 43 23 04 31

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