

Montrouge, 28 April 2017

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 2016.

TABLE OF THE G-SIB INDICATORS - DATA AT END 2016

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)	2017-04-28
a. General information provided by the reporting institution	
(1) Reporting date (yyyy-mm-dd)	2016-12-31
(2) Reporting currency	EUR
(3) Euro conversion rate	1
(4) Reporting unit	1 000 000
(5) Accounting standard	IFRS
(6) Location of public disclosure	https://www.credit-agricole.com/finance/finance/publications-financieres

SIZE INDICATOR

Section 2 : Total Exposures	Amount
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	22 913
(2) Capped notional amount of credit derivatives	5 107
(3) Potential future exposure of derivatives contracts	31 354
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	108 631
(2) Counterparty exposure of SFTs	4 755
c. Other assets	1 101 360
d. Notional amount of off-balance sheet items	
(1) Items subject to a 0% credit factor conversion (CCF)	6 548
(2) Items subject to a 20% credit factor conversion (CCF)	73 462
(3) Items subject to a 50% credit factor conversion (CCF)	110 506
(4) Items subject to a 100% credit factor conversion (CCF)	102 284
e. Regulatory adjustments	18 025
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))	1 447 004

INTERCONNECTEDNESS INDICATORS

Section 3 : Intra-financial system assets	Amount
a. Funds deposited with or lent to other financial institutions	32 686
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	46 649
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0

(2) Senior unsecured debt securities	54 584
(3) Subordinated debt securities	3 563
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	6 472
(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	1 812
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)	6 743
(2) Potential future exposure	10 099
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))	162 608

Section 4 : Intra-financial system liabilities	Amount
a. Funds deposited by or borrowed from other financial institutions:	
(1) Deposits due to depository institutions	31 414
(2) Deposits due to non-depository financial institutions	73 846
(3) Loans obtained from other financial institutions	0
b. Undrawn committed lines obtained from other financial institutions	3 344
c. Net negative current exposure of securities financing transactions with other financial institutions	5 143
d. 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)	19 301
(2) Potential future exposure	6 443
G. INTRA-FINANCIAL SYSTEM LIABILITIES INDICATOR (SUM OF ITEMS 4.A TO 4.E.(2))	139 492

Section 5 : Securities outstanding	Amount
a. Secured debt securities	34 587
b. Senior unsecured debt securities	64 091
c. Subordinated debt securities	33 592
d. Commercial paper	54 397
e. Certificates of deposit	40 821
f. Common equity	14 506
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)	241 994

SUBSTITUTABILITY/FINANCIAL INSTITUTION INFRASTRUCTURE INDICATORS

Section 6 : Payments made in reporting year (excluding intragroup payments)	Currency	Amount
a. Australian dollars	AUD	370 716
b. Brazilian real	BRL	0
c. Canadian dollars	CAD	384 540
d. Swiss francs	CHF	451 755
e. Chinese yuan	CNY	458 113
f. Euros	EUR	8 750 455
g. British pounds	GBP	2 473 281
h. Hong Kong dollars	HKD	157 299
i. Indian rupee	INR	489
j. Japanese yen	JPY	3 410 337
k. Swedish krona	SEK	77 799
l. United States dollars	USD	11 925 996
N. PAYMENTS ACTIVITY INDICATOR (SUM OF ITEMS 6.A TO 6.L)		28 460 779

Section 7 : Assets under custody	Amount
A. A. ASSETS UNDER CUSTODY INDICATOR	2 522 000

Section 8 : Underwritten transaction in debt and equity markets	Amount
a. Equity underwriting activity	2 458
b. Debt underwriting activity	69 971
C. UNDERWRITING ACTIVITY INDICATOR (SUM OF ITEMS 8.A AND 8.B)	72 429

COMPLEXITY INDICATORS

Section 9 : Notional amount of over-the-counter (OTC) derivatives	Amount
a. OTC derivatives cleared through a central counterparty	5 726 555
b. OTC derivatives settled bilaterally	7 635 802
C. OTC DERIVATIVES INDICATOR (SUM OF ITEMS 9.A AND 9.B)	13 362 357

Section 10 : Trading and available-for-sale securities	Amount
a. Held-for-trading securities (HFT)	20 264
b. Available-for-sale securities (AFS)	116 976
c. HFT and AFS securities that meet the definition of Level 1 assets	128 695
d. HFT and AFS securities that meet the definition of Level 2 assets, with haircuts	5 944
F. HFT AND AFS SECURITIES INDICATOR (SUM OF ITEMS 10.A AND 10.B, MINUS THE SUM OF 10.C AND 10.D)	2 601

Section 11 : Level 3 assets	Amount
A. LEVEL 3 ASSETS INDICATOR	4 681

CROSS-JURISDICTIONAL ACTIVITY INDICATORS

Section 12 : Cross-jurisdictional claims	Amount
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	355 190
C. CROSS-JURISDICTIONAL CLAIMS INDICATOR (ITEM 12.A)	355 190

Section 13 : Cross-jurisdictional liabilities	Amount
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	40 883
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	151 045
D. CROSS-JURISDICTIONAL LIABILITIES INDICATOR (SUM OF ITEMS 13.A AND 13.B, MINUS 13.A.(1))	191 928

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