PRESS RELEASE

Montrouge, 28 April 2023

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 2022.

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	Credit Agricole	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2023-04-28	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2023-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	agricole.com/en/finance/finance/finar	1.b.(5)
(6) LEI code	2015	FR969500TJ5KRTCJQWXH	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	33 355	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10 205	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	49 818	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	123 517	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4 781	2.b.(2)
c. Other assets	1015	1 612 782	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	29 221	2.d.(1)
(2) Items subject to a 20% CCF	1022	88 851	2.d.(2)
(3) Items subject to a 50% CCF	1023	204 685	2.d.(3)
(4) Items subject to a 100% CCF	1024	81 391	2.d.(4)
e. Regulatory adjustments	1031	23 533	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	2 038 885	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	405 949	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	19 760	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	2 425 073	2.i.

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Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR	
a. Funds deposited with or lent to other financial institutions	1216	55 899	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	65 686	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	9 653	3.c.(1)
(2) Senior unsecured debt securities	2104	89 030	3.c.(2)
(3) Subordinated debt securities	2105	8 586	3.c.(3)
(4) Commercial paper	2106	537	3.c.(4)
(5) Equity securities	2107	131 960	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	13 610	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	8 749	3.e.(1)
(2) Potential future exposure	2110	12 713	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	396 422	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in million EUR	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	33 020	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	137 062	4.a.(2)
(3) Loans obtained from other financial institutions	2113	11 385	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	2 609	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	23 509	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	10 265	4.d.(1)
(2) Potential future exposure	2115	15 603	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	233 453	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in million EUR	
a. Secured debt securities	2116	55 842	5.a.
b. Senior unsecured debt securities	2117	52 981	5.b.
c. Subordinated debt securities	2118	29 170	5.c.
d. Commercial paper	2119	11 300	5.d.
e. Certificates of deposit	2120	74 768	5.e.
f. Common equity	2121	12 748	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	236 809	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR	
a. Australian dollars (AUD)	1061	319 422	6.a.
b. Canadian dollars (CAD)	1063	502 452	6.b.
c. Swiss francs (CHF)	1064	691 656	6.c.
d. Chinese yuan (CNY)	1065	1 581 922	6.d.
e. Euros (EUR)	1066	13 151 857	6.e.
f. British pounds (GBP)	1067	3 058 590	6.f.
g. Hong Kong dollars (HKD)	1068	745 192	6.g.
h. Indian rupee (INR)	1069	28 430	6.h.
i. Japanese yen (JPY)	1070	6 628 368	6.i.
j. New Zealand dollars (NZD)	1109	30 970	6.j.
k. Swedish krona (SEK)	1071	172 473	6.k.
l. United States dollars (USD)	1072	27 082 734	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	53 994 067	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in million EUR	
a. Assets under custody indicator	1074	3 048 198	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR	
a. Equity underwriting activity	1075	851	8.a.
b. Debt underwriting activity	1076	71 120	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	71 970	8.c.

Section 9 - Trading Volume	GSIB	Amount in million EUR	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	377 772	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 211 342	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 589 114	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	133 618	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	23 578	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	157 196	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR	
a. OTC derivatives cleared through a central counterparty	2129	13 469 048	10.a.
b. OTC derivatives settled bilaterally	1905	5 601 670	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	19 070 717	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR	
a. Held-for-trading securities (HFT)	1081	37 438	11.a.
b. Available-for-sale securities (AFS)	1082	41 587	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	38 001	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6 693	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	34 330	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in million EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	33 321	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR	
a. Total foreign claims on an ultimate risk basis	1087	538 008	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	35 599	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	573 606	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	407 088	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	33 087	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	440 175	14.c.

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