



CRÉDIT AGRICOLE S.A.

Montrouge, 30 April 2021

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 2020.

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	Crédit Agricole	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-04-30	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.credit-agricole.com/en/finance/finance/financial-press-releases	1.b.(5)
(6) LEI code	2015	FR969500TJ5KRTCJQWXH	1.b.(6)
Size Indicator			
Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	23 196	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7 651	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	35 596	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	148 080	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6 665	2.b.(2)
c. Other assets			
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10 953	2.d.(1)
(2) Items subject to a 20% CCF	1022	80 013	2.d.(2)
(3) Items subject to a 50% CCF	1023	178 963	2.d.(3)
(4) Items subject to a 100% CCF	1024	67 448	2.d.(4)
e. Regulatory adjustments			
(1) Items subject to a 0% credit conversion factor (CCF)	1031	21 238	2.e.
f. Total exposures indicator (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	1 861 851	2.f. (*)

¹ (*) The indicators 2c and 2f do not take into account the temporary ECB measures allowing to exclude certain central bank exposures from the leverage ratio. Including those temporary measures would bring the indicators 2c and 2f down to 1 304 666 M€ and 1 699 880 M€ respectively.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	43 031	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	50 104	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	0	3.c.(1)
(2) Senior unsecured debt securities	1037	66 120	3.c.(2)
(3) Subordinated debt securities	1038	2 025	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5 451	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	1 559	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6 970	3.e.(1)
(2) Potential future exposure	1044	9 079	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	184 342	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	30 923	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	131 007	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	3 249	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	6 886	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6 327	4.d.(1)
(2) Potential future exposure	1051	5 923	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	184 316	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	57 627	5.a.
b. Senior unsecured debt securities	1054	45 780	5.b.
c. Subordinated debt securities	1055	34 604	5.c.
d. Commercial paper	1056	54 307	5.d.
e. Certificates of deposit	1057	28 378	5.e.
f. Common equity	1058	13 448	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	234 143	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	304 677	6.a.
b. Brazilian real (BRL)	1062	7	6.b.
c. Canadian dollars (CAD)	1063	442 339	6.c.
d. Swiss francs (CHF)	1064	539 477	6.d.
e. Chinese yuan (CNY)	1065	771 073	6.e.
f. Euros (EUR)	1066	12 989 131	6.f.
g. British pounds (GBP)	1067	2 411 179	6.g.
h. Hong Kong dollars (HKD)	1068	662 365	6.h.
i. Indian rupee (INR)	1069	3	6.i.
j. Japanese yen (JPY)	1070	3 849 286	6.j.
k. Mexican pesos (MXN)	1108	82 917	6.k.
l. Swedish krona (SEK)	1071	124 307	6.l.
m. United States dollars (USD)	1072	14 986 665	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	37 163 425	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3 195 824	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	3 560	8.a.
b. Debt underwriting activity	1076	101 284	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	104 844	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	10 855 600	9.a.
b. OTC derivatives settled bilaterally	1079	5 378 793	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	16 234 393	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	42 242	10.a.
b. Available-for-sale securities (AFS)	1082	51 581	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	39 026	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16 295	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	38 502	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement input)	1086	9 130	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	469 581	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	99 710	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	283 425	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	383 135	13.c.

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