Montrouge, 26 April 2024

Financial information

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 2023.

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	2023-12-31	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	2024-03-29	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	2024-04-26	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	25 574	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	10 531	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	50 472	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	168 634	2.b.(1)
(2) Counterparty exposure of SFTs	1014	7 959	2.b.(2)
c. Other assets	1015	1 641 336	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	29 527	2.d.(1)
(2) Items subject to a 20% CCF	1022	82 223	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	204 520	2.d.(4)
(5) Items subject to a 100% CCF	1024	71 940	2.d.(5)
e. Regulatory adjustments	1031	23 949	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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	2 098 103	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	501 488	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	10 068	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	19 846	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	2 569 677	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR	
a. Funds deposited with or lent to other financial institutions	1216	52 099	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	66 127	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	12 791	3.c.(1)
(2) Senior unsecured debt securities	2104	93 497	3.c.(2)
(3) Subordinated debt securities	2105	9 652	3.c.(3)
(4) Commercial paper	2106	635	3.c.(4)
(5) Equity securities	2107	148 475	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	13 694	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	7 031	3.e.(1)
(2) Potential future exposure	2110	12 651	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	416 652	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	41 602	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	122 243	4.a.(2)
(3) Loans obtained from other financial institutions	2113	15 629	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	2 885	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	32 177	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	5 627	4.d.(1)
(2) Potential future exposure	2115	17 592	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	237 755	4.e.

Section 5 - Securities Outstanding	GSIB	Amount in million EUR	
a. Secured debt securities	2116	53 486	5.a.
b. Senior unsecured debt securities	2117	80 151	5.b.
c. Subordinated debt securities	2118	32 456	5.c.
d. Commercial paper	2119	7 624	5.d.
e. Certificates of deposit	2120	82 687	5.e.
f. Common equity	2121	15 514	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	271 918	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	303 485	6.a.
b. Canadian dollars (CAD)	1063	625 350	6.b.
c. Swiss francs (CHF)	1064	989 995	6.c.
d. Chinese yuan (CNY)	1065	1 955 742	6.d.
e. Euros (EUR)	1066	13 754 540	6.e.
f. British pounds (GBP)	1067	2 424 331	6.f.
g. Hong Kong dollars (HKD)	1068	939 058	6.g.
h. Indian rupee (INR)	1069	25 671	6.h.
i. Japanese yen (JPY)	1070	8 510 154	6.i.
j. Swedish krona (SEK)	1071	176 406	6.j.
k. Singapore dollar (SGD)	2133	1 051	6.k.
l. United States dollars (USD)	1072	29 090 734	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	58 796 517	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in million EUR	
a. Assets under custody indicator	1074	3 608 505	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR	
a. Equity underwriting activity	1075	1 281	8.a.
b. Debt underwriting activity	1076	83 962	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	85 243	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	306 974	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1 387 225	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1 694 199	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	198 698	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	17 738	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	216 436	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	13 799 886	10.a.
b. OTC derivatives settled bilaterally	1905	5 896 897	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	19 696 783	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR	
a. Held-for-trading securities (HFT)	1081	64 896	11.a.
b. Available-for-sale securities (AFS)	1082	41 577	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	49 196	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7 596	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	49 681	11.e.

Section 12 - Level 3 Assets	GSIB	Amount in million EUR	
a. Level 3 assets indicator, including insurance subsidiaries	1229	39 225	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	669 030	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	24 308	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	693 338	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	454 409	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	26 843	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	481 252	14.c.

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