Bank name: **Credit Agricole**

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	CreditAgricole	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	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	2020-04-01	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	2020-05-06	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://www.credit-agricole.com/finance/finance/communique	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15,579	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	8,745	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	36,073	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	122,883	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,935	2.b.(2)
c. Other assets	1015	1,316,603	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	11,387	2.d.(1)
(2) Items subject to a 20% CCF	1022	76,385	2.d.(2)
(3) Items subject to a 50% CCF	1023	176,301	2.d.(3)
(4) Items subject to a 100% CCF	1024	69,168	2.d.(4)
e. Regulatory adjustments	1031	22,621	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	1,676,551.86	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	41,542	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	47,835	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	58,946	3.c.(2)
(3) Subordinated debt securities	1038	3,052	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	6,543	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	691	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,484	3.e.(1)
(2) Potential future exposure	1044	6,212	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	168,305	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	38,997	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	109,718	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	4,678	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	2,800	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4,496	4.d.(1)
(2) Potential future exposure	1051	7,119	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	167,808	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	52,925	5.a.
b. Senior unsecured debt securities	1054	64,452	5.b.
c. Subordinated debt securities	1055	24,817	5.c.
d. Commercial paper	1056	54,819	5.d.
e. Certificates of deposit	1057	65,547	5.e.
f. Common equity	1058	16,437	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	278,998	5.h.

Bank name: Credit Agricole

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	296,718	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	466,827	6.c.
d. Swiss francs (CHF)	1064	453,031	6.d.
e. Chinese yuan (CNY)	1065	949,546	6.e.
f. Euros (EUR)	1066	10,973,458	6.f.
g. British pounds (GBP)	1067	2,248,991	6.g.
h. Hong Kong dollars (HKD)	1068	601,469	6.h.
i. Indian rupee (INR)	1069	36	6.i.
j. Japanese yen (JPY)	1070	3,917,774	6.j.
k. Mexican pesos (MXN)	1108	99,786	6.k.
l. Swedish krona (SEK)	1071	114,493	6.l.
m. United States dollars (USD)	1072	18,034,598	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	38,156,728	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3,265,481	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	3,066	8.a.
b. Debt underwriting activity	1076	108,559	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	111,625	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	8,800,234	9.a.
b. OTC derivatives settled bilaterally	1079	5,056,940	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	13,857,174	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	41,230	10.a.
b. Available-for-sale securities (AFS)	1082	50,354	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	39,752	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	14,626	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	37,207	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	9,472	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	447,103	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	93,738	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	262,086	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	355,824	13.c.

Ancillary Data