

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 | 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  | 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 | <a href="https://www.credit-agricole.com/en/finance/finance/financial">https://www.credit-agricole.com/en/finance/finance/financial-</a> | 1.b.(5) |
| (6) LEI code   | 2015 | FR969500TJ5KRJCJQWXH   | 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  | 1015 | 1,466,636    | 2.c.    |
| 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  | 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 | 1,861,850.68 | 2.f.    |

## 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. |

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**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 inputs) | 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.    |

**Ancillary Data**