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	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	2024-07-16	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/pdfPreview/202906	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	25,574	2.a.(1)
(2) Capped notional amount of 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 0% 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) 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	2,098,103.30	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	401,116	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	10,068	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	19,846	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	2,469,305	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
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	
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	33,218	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	238,796	4.e.

Section 5 - Securities Outstanding	GSIB		
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.

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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	303,485	6.a.
b. Canadian dollars (CAD)	1063	625,350	6.c.
c. Swiss francs (CHF)	1064	989,995	6.d.
d. Chinese yuan (CNY)	1065	1,955,742	6.e.
e. Euros (EUR)	1066	13,754,540	6.f.
f. British pounds (GBP)	1067	2,424,331	6.g.
g. Hong Kong dollars (HKD)	1068	939,058	6.h.
h. Indian rupee (INR)	1069	25,671	6.i.
i. Japanese yen (JPY)	1070	8,510,154	6.j.
j. New Zealand dollars (NZD)	1109	30,066	6.k.
k. Swedish krona (SEK)	1071	176,406	6.l.
l. United States dollars (USD)	1072	29,090,734	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	58,796,517	6.n.

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

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
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		
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	
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	
a. Held-for-trading securities (HFT)	1081	64,896	10.a.
b. Available-for-sale securities (AFS)	1082	41,577	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	49,196	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,596	10.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	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	39,225	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
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	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	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.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	400,165	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	17,294	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	274,666	21.g.

Section 22 - Ancillary Indicators