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 | 2021-12-31 | 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 | 2022-04-30 | 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 | 2022-04-30 | 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/pdfPreview/193560 | 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 | 23,506 | 2.a.(1) |
| (2) Capped notional amount of credit derivatives | 1201 | 10,539 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 46,874 | 2.a.(3) |
| b. Securities financing transactions (SFTs) | | | |
| (1) Adjusted gross value of SFTs | 1013 | 141,449 | 2.b.(1) |
| (2) Counterparty exposure of SFTs | 1014 | 6,188 | 2.b.(2) |
| c. Other assets | 1015 | 1,585,651 | 2.c. |
| d. Gross notional amount of off-balance sheet items | | | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 15,725 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 93,467 | 2.d.(2) |
| (3) Items subject to a 50% CCF | 1023 | 188,253 | 2.d.(3) |
| (4) Items subject to a 100% CCF | 1024 | 80,418 | 2.d.(4) |
| e. Regulatory adjustments | 1031 | 24,338 | 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 | 2,009,016.99 | 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 | 434,192 | 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 | 7,371 | 2.g.(3) |
| h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f | 2101 | 21,576 | 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 | 2,414,263 | 2.i. |

## Interconnectedness Indicators

| Section 3 - Intra-Financial System Assets | GSIB | Amount | |
|---|---|---|---|
| a. Funds deposited with or lent to other financial institutions | 1216 | 56,787 | 3.a. |
| (1) Certificates of deposit | 2102 | 0 | 3.a.(1) |
| b. Unused portion of committed lines extended to other financial institutions | 1217 | 51,009 | 3.b. |
| c. Holdings of securities issued by other financial institutions | | | |
| (1) Secured debt securities | 2103 | 7,488 | 3.c.(1) |
| (2) Senior unsecured debt securities | 2104 | 115,256 | 3.c.(2) |
| (3) Subordinated debt securities | 2105 | 9,284 | 3.c.(3) |
| (4) Commercial paper | 2106 | 298 | 3.c.(4) |
| (5) Equity securities | 2107 | 133,099 | 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 | 7,915 | 3.d. |
| e. OTC derivatives with other financial institutions that have a net positive fair value | | | |
| (1) Net positive fair value | 2109 | 8,554 | 3.e.(1) |
| (2) Potential future exposure | 2110 | 12,617 | 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 | 402,308 | 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 | 31,199 | 4.a.(1) |
| (2) Deposits due to non-depository financial institutions | 2112 | 139,428 | 4.a.(2) |
| (3) Loans obtained from other financial institutions | 2113 | 8,232 | 4.a.(3) |
| b. Unused portion of committed lines obtained from other financial institutions | 1223 | 3,555 | 4.b. |
| c. Net negative current exposure of SFTs with other financial institutions | 1224 | 25,695 | 4.c. |
| d. OTC derivatives with other financial institutions that have a net negative fair value | | | |
| (1) Net negative fair value | 2114 | 18,917 | 4.d.(1) |
| (2) Potential future exposure | 2115 | 13,494 | 4.d.(2) |
| e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2)) | 1221 | 240,521 | 4.e. |

| Section 5 - Securities Outstanding | GSIB | | |
|---|---|---|---|
| a. Secured debt securities | 2116 | 51,488 | 5.a. |
| b. Senior unsecured debt securities | 2117 | 59,853 | 5.b. |
| c. Subordinated debt securities | 2118 | 30,794 | 5.c. |
| d. Commercial paper | 2119 | 5,457 | 5.d. |
| e. Certificates of deposit | 2120 | 37,613 | 5.e. |
| f. Common equity | 2121 | 16,293 | 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 | 1226 | 201,499 | 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 | 351,285 | 6.a. |
| b. Canadian dollars (CAD) | 1063 | 411,072 | 6.c. |
| c. Swiss francs (CHF) | 1064 | 568,696 | 6.d. |
| d. Chinese yuan (CNY) | 1065 | 4,338,502 | 6.e. |
| e. Euros (EUR) | 1066 | 12,585,979 | 6.f. |
| f. British pounds (GBP) | 1067 | 2,778,346 | 6.g. |
| g. Hong Kong dollars (HKD) | 1068 | 583,048 | 6.h. |
| h. Indian rupee (INR) | 1069 | 11,711 | 6.i. |
| i. Japanese yen (JPY) | 1070 | 4,481,528 | 6.j. |
| j. New Zealand dollars (NZD) | 1109 | 33,361 | 6.k. |
| k. Swedish krona (SEK) | 1071 | 143,502 | 6.l. |
| l. United States dollars (USD) | 1072 | 27,407,536 | 6.m. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 53,694,566 | 6.n. |

| Section 7 - Assets Under Custody | GSIB | Amount | |
|---|---|---|---|
| a. Assets under custody indicator | 1074 | 3,296,803 | 7.a. |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount | |
|---|---|---|---|
| a. Equity underwriting activity | 1075 | 2,821 | 8.a. |
| b. Debt underwriting activity | 1076 | 101,931 | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 104,752 | 8.c. |

| Section 9 - Trading Volume | GSIB | | |
|---|---|---|---|
| a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions | 2123 | 363,679 | 9.a. |
| b. Trading volume of other fixed income securities, excluding intragroup transactions | 2124 | 1,159,298 | 9.b. |
| c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) | 2125 | 1,522,978 | 9.c. |
| d. Trading volume of listed equities, excluding intragroup transactions | 2126 | 109,165 | 9.d. |
| e. Trading volume of all other securities, excluding intragroup transactions | 2127 | 30,847 | 9.e. |
| f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2128 | 140,012 | 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 | 10,482,475 | 10.a. |
| b. OTC derivatives settled bilaterally | 1905 | 5,160,043 | 10.b. |
| c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 15,642,518 | 10.c. |

| Section 11 - Trading and Available-for-Sale Securities | GSIB | Amount | |
|---|---|---|---|
| a. Held-for-trading securities (HFT) | 1081 | 43,979 | 11.a. |
| b. Available-for-sale securities (AFS) | 1082 | 52,409 | 11.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 50,515 | 11.c. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 7,715 | 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 | 38,157 | 11.e. |

| Section 11 - Level 3 Assets | GSIB | Amount | |
|---|---|---|---|
| a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 24,903 | 12.a |

## Cross-Jurisdictional Activity Indicators

| Section 13 - Cross-Jurisdictional Claims | GSIB | Amount | |
|---|---|---|---|
| a. Total foreign claims on an ultimate risk basis | 1087 | 487,797 | 13.a. |
| b. Foreign derivative claims on an ultimate risk basis | 1146 | 17,727 | 13.b. |
| c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 505,523 | 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 | 360,734 | 14.a. |
| b. Foreign derivative liabilities on an immediate risk basis | 1149 | 24,633 | 14.b. |
| c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | 1148 | 385,367 | 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 | | | |
|---|---|---|---|
| e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1280 | 277,107 | 21.e. |
| f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1281 | 10,076 | 21.f. |
| g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio | 1282 | 216,491 | 21.g. |

**Section 22 - Ancillary Indicators**