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	2018-12-31	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	2019-07-05	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	FR	1.b.(4)
(5) Web address of public disclosure	1011	https://www.credit-agricole.com/finance/finance/communiques	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15 609	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3 779	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	28 209	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	127 780	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6 303	2.b.(2)
c. Other assets	1015	1 264 398	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10 061	2.d.(1)
(2) Items subject to a 20% CCF	1022	79 811	2.d.(2)
(3) Items subject to a 50% CCF	1023	163 848	2.d.(3)
(4) Items subject to a 100% CCF	1024	66 025	2.d.(4)
e. Regulatory adjustments	1031	21 826	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	1 610 995,75	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	38 356	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	44 930	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	58 515	3.c.(2)
(3) Subordinated debt securities	1038	2 058	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	6 139	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	1 237	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4 487	3.e.(1)
(2) Potential future exposure	1044	5 577	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	161 300	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	36 264	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	98 217	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	2 795	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	6 289	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	5 461	4.d.(1)
(2) Potential future exposure	1051	6 830	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	155 857	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	44 736	5.a.
b. Senior unsecured debt securities	1054	58 763	5.b.
c. Subordinated debt securities	1055	29 539	5.c.
d. Commercial paper	1056	54 507	5.d.
e. Certificates of deposit	1057	59 865	5.e.
f. Common equity	1058	11 783	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	259 193	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	269 279	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	426 897	6.c.
d. Swiss francs (CHF)	1064	322 571	6.d.
e. Chinese yuan (CNY)	1065	602 529	6.e.
f. Euros (EUR)	1066	9 789 562	6.f.
g. British pounds (GBP)	1067	2 011 630	6.g.
h. Hong Kong dollars (HKD)	1068	435 186	6.h.
i. Indian rupee (INR)	1069	30	6.i.
j. Japanese yen (JPY)	1070	3 914 997	6.j.
k. Mexican pesos (MXN)	1108	77 213	6.k.
l. Swedish krona (SEK)	1071	61 082	6.l.
m. United States dollars (USD)	1072	12 321 609	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	30 232 585	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 633 000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1 854	8.a.
b. Debt underwriting activity	1076	85 370	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	87 223	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	4 807 571	9.a.
b. OTC derivatives settled bilaterally	1079	4 931 769	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	9 739 340	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	38 177	10.a.
b. Available-for-sale securities (AFS)	1082	55 870	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	59 031	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7 578	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	27 438	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	8 353	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	427 581	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	84 779	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	237 037	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	321 816	13.c.

Ancillary Data