## General Bank Data

### Section 1 - General Information

<table>
<thead>
<tr>
<th>Description</th>
<th>Code</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td>(1) Country code</td>
<td>1001</td>
<td>FR</td>
</tr>
<tr>
<td>(2) Bank name</td>
<td>1002</td>
<td>CreditAgricole</td>
</tr>
<tr>
<td>(3) Reporting date (yyyy-mm-dd)</td>
<td>1003</td>
<td>2015-12-31</td>
</tr>
<tr>
<td>(4) Reporting currency</td>
<td>1004</td>
<td>EUR</td>
</tr>
<tr>
<td>(5) Euro conversion rate</td>
<td>1005</td>
<td>1</td>
</tr>
</tbody>
</table>

### General Information provided by the relevant supervisory authority:
- (1) Country code: FR
- (2) Bank name: CreditAgricole
- (3) Reporting date: 2015-12-31
- (4) Reporting currency: EUR
- (5) Euro conversion rate: 1

### General Information provided by the reporting institution:
- (1) Reporting unit: 1,000,000
- (2) Accounting standard: IFRS
- (3) Date of public disclosure: 2016-04-29
- (4) Language of public disclosure: French
- (5) Web address of public disclosure: [http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole](http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole)

## Size Indicator

### Section 2 - Total Exposures

#### a. Derivatives
- (1) Counterparty exposure of derivatives contracts: 21,961
- (2) Capped notional amount of credit derivatives: 4,694
- (3) Potential future exposure of derivative contracts: 30,540

#### b. Securities financing transactions (SFTs)
- (1) Adjusted gross value of SFTs: 114,288
- (2) Counterparty exposure of SFTs: 5,211

#### c. Other assets
- (1) Other assets: 1,086,446

#### d. Gross notional amount of off-balance sheet items
- (1) Items subject to a 0% credit conversion factor (CCF): 36,777
- (2) Items subject to a 20% CCF: 49,238
- (3) Items subject to a 50% CCF: 138,650
- (4) Items subject to a 100% CCF: 76,913

#### e. Regulatory adjustments
- (1) Regulatory adjustments: 1,422,901

### Section 3 - Intra-Financial System Assets

#### a. Funds deposited with or lent to other financial institutions
- (1) Certificates of deposit: 0
- (2) Loans obtained from other financial institutions: 0

#### b. Unused portion of committed lines extended to other financial institutions
- (1) Subordinated debt securities: 0
- (2) Equity securities: 0
- (3) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5): 0

#### c. Holdings of securities issued by other financial institutions:
- (1) Secured debt securities: 64,940
- (2) Senior unsecured debt securities: 37,227
- (3) Equity securities: 0
- (4) Commercial paper: 0
- (5) Secured debt securities: 49,822
- (6) Senior unsecured debt securities: 67,167

#### d. Net negative current exposure of securities financing transactions with other financial institutions
- (1) Net negative fair value: 24,739
- (2) Potential future exposure: 15,072

### Section 4 - Intra-Financial System Liabilities

#### a. Funds deposited by or borrowed from other financial institutions:
- (1) Deposits due to depository financial institutions: 38,773
- (2) Deposits due to non-depository financial institutions: 90,447
- (3) Loans obtained from other financial institutions: 0

#### b. Unused portion of committed lines obtained from other financial institutions
- (1) Loans obtained from other financial institutions: 9,824
- (2) Loans obtained from other financial institutions: 1,064

#### c. Net negative current exposure of securities financing transactions with other financial institutions
- (1) Net negative fair value: 179,918

### Section 5 - Securities Outstanding

#### a. Secured debt securities
- (1) Secured debt securities: 38,591
- (2) Senior unsecured debt securities: 67,167

#### b. Subordinated debt securities
- (1) Subordinated debt securities: 30,119
- (2) Subordinated debt securities: 12

#### c. Commercial paper
- (1) Commercial paper: 50,261

#### d. Preferred shares and any other forms of subordinated funding not captured in item 5.c.
- (1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.: 0

#### e. Securities outstanding indicator
- (1) Securities outstanding indicator (sum of items 5.a through 5.g): 240,351

---

**Bank name:** CreditAgricole

**General Bank Data**

**Section 1 - General Information**

**Response**

- (1) General information plan provided by the relevant supervisory authority:
  - (a) General information provided by the relevant supervisory authority:
    - (1) Country code: 1001, FR
    - (2) Bank name: 1002, CreditAgricole
    - (3) Reporting date: 2015-12-31
    - (4) Reporting currency: EUR
    - (5) Euro conversion rate: 1
  - (b) General information provided by the reporting institution:
    - (1) Reporting unit: 1,000,000
    - (2) Accounting standard: IFRS
    - (3) Date of public disclosure: 2016-04-29
    - (4) Language of public disclosure: French
    - (5) Web address of public disclosure: [http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole](http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole)

**Size Indicator**

**Section 2 - Total Exposures**

**Response**

- (a) Derivatives
  - (1) Counterparty exposure of derivatives contracts: 21,961
  - (2) Capped notional amount of credit derivatives: 4,694
  - (3) Potential future exposure of derivative contracts: 30,540

- (b) Securities financing transactions (SFTs)
  - (1) Adjusted gross value of SFTs: 114,288
  - (2) Counterparty exposure of SFTs: 5,211

- (c) Other assets
  - (1) Other assets: 1,086,446

- (d) Gross notional amount of off-balance sheet items
  - (1) Items subject to a 0% CCF: 36,777
  - (2) Items subject to a 20% CCF: 49,238
  - (3) Items subject to a 50% CCF: 138,650
  - (4) Items subject to a 100% CCF: 76,913

- (e) Regulatory adjustments
  - (1) Regulatory adjustments: 1,422,901

**Section 3 - Intra-Financial System Assets**

**Response**

- (a) Funds deposited with or lent to other financial institutions
  - (1) Certificates of deposit: 0
  - (2) Loans obtained from other financial institutions: 0

- (b) Unused portion of committed lines extended to other financial institutions
  - (1) Subordinated debt securities: 0
  - (2) Equity securities: 0
  - (3) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5): 0

- (c) Holdings of securities issued by other financial institutions:
  - (1) Secured debt securities: 64,940
  - (2) Senior unsecured debt securities: 37,227
  - (3) Equity securities: 0
  - (4) Commercial paper: 0
  - (5) Secured debt securities: 49,822

- (d) Net negative current exposure of securities financing transactions with other financial institutions
  - (1) Net negative fair value: 24,739
  - (2) Potential future exposure: 15,072

**Section 4 - Intra-Financial System Liabilities**

**Response**

- (a) Funds deposited by or borrowed from other financial institutions:
  - (1) Deposits due to depository financial institutions: 38,773
  - (2) Deposits due to non-depository financial institutions: 90,447
  - (3) Loans obtained from other financial institutions: 0

- (b) Unused portion of committed lines obtained from other financial institutions
  - (1) Loans obtained from other financial institutions: 9,824
  - (2) Loans obtained from other financial institutions: 1,064

- (c) Net negative current exposure of securities financing transactions with other financial institutions
  - (1) Net negative fair value: 179,918

**Section 5 - Securities Outstanding**

**Response**

- (a) Secured debt securities
  - (1) Secured debt securities: 38,591
  - (2) Senior unsecured debt securities: 67,167

- (b) Subordinated debt securities
  - (1) Subordinated debt securities: 30,119
  - (2) Subordinated debt securities: 12

- (c) Commercial paper
  - (1) Commercial paper: 50,261

- (d) Preferred shares and any other forms of subordinated funding not captured in item 5.c.
  - (1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.: 0

- (e) Securities outstanding indicator
  - (1) Securities outstanding indicator (sum of items 5.a through 5.g): 240,351

---

**End-2015 G-SII disclosure exercise**

**European Banking Authority**

**official figures are on institutions' website**
### General Bank Data

<table>
<thead>
<tr>
<th>Section 1 - General Information</th>
<th>GSIB</th>
<th>Response</th>
</tr>
</thead>
<tbody>
<tr>
<td>(1) Country code</td>
<td>1001</td>
<td>FR</td>
</tr>
<tr>
<td>(2) Bank name</td>
<td>1002</td>
<td>CreditAgricole</td>
</tr>
<tr>
<td>(3) Reporting date (yyyy-mm-dd)</td>
<td>1003</td>
<td>2015-12-31</td>
</tr>
<tr>
<td>(4) Reporting currency</td>
<td>1004</td>
<td>EUR</td>
</tr>
<tr>
<td>(5) Euro conversion rate</td>
<td>1005</td>
<td>1</td>
</tr>
</tbody>
</table>

| (1) General information provided by the relevant supervisory authority: |
| (2) General information provided by the reporting institution: |
| (1) Reporting unit               | 1007 | 1,000,000 |
| (2) Accounting standard          | 1008 | IFRS     |
| (3) Date of public disclosure (yyyy-mm-dd) | 1009 | 2016-04-29 |
| (4) Language of public disclosure| 1010 | French   |
| (5) Web address of public disclosure| 1011 | [http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole-Credit-Agricole](http://www.credit-agricole.com/Investisseur-et-actionnaire/Communiques-de-presse/Groupe-Credit-Agricole-Credit-Agricole) |

### Substitutability/Financial Institution Infrastructure Indicators

<table>
<thead>
<tr>
<th>Section 6 - Payments made in the reporting year (excluding intragroup payments)</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Australian dollars (AUD)</td>
<td>1061</td>
<td>361,644</td>
</tr>
<tr>
<td>b. Brazilian real (BRL)</td>
<td>1062</td>
<td>0</td>
</tr>
<tr>
<td>c. Canadian dollars (CAD)</td>
<td>1063</td>
<td>392,594</td>
</tr>
<tr>
<td>d. Swiss francs (CHF)</td>
<td>1064</td>
<td>426,028</td>
</tr>
<tr>
<td>e. Chinese yuan (CNY)</td>
<td>1065</td>
<td>486,946</td>
</tr>
<tr>
<td>f. Euros (EUR)</td>
<td>1066</td>
<td>9,151,561</td>
</tr>
<tr>
<td>g. British pounds (GBP)</td>
<td>1067</td>
<td>2,376,247</td>
</tr>
<tr>
<td>h. Hong Kong dollars (HKD)</td>
<td>1068</td>
<td>356,687</td>
</tr>
<tr>
<td>i. Indian rupee (INR)</td>
<td>1069</td>
<td>11</td>
</tr>
<tr>
<td>j. Japanese yen (JPY)</td>
<td>1070</td>
<td>2,911,554</td>
</tr>
<tr>
<td>k. Swedish krona (SEK)</td>
<td>1071</td>
<td>68,786</td>
</tr>
<tr>
<td>l. United States dollars (USD)</td>
<td>1072</td>
<td>12,827,063</td>
</tr>
<tr>
<td>m. Payments activity indicator (sum of items 6.a through 6.l)</td>
<td>1073</td>
<td>29,391,101</td>
</tr>
</tbody>
</table>

### Complexity Indicators

<table>
<thead>
<tr>
<th>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. OTC derivatives cleared through a central counterparty</td>
<td>1076</td>
<td>5,850,771</td>
</tr>
<tr>
<td>b. OTC derivatives settled bilaterally</td>
<td>1079</td>
<td>8,433,308</td>
</tr>
<tr>
<td>c. OTC derivatives indicator (sum of items 9.a and 9.b)</td>
<td>1080</td>
<td>14,284,079</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section 10 - Trading and Available-for-Sale Securities</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Held-for-trading securities (HFT)</td>
<td>1081</td>
<td>26,430</td>
</tr>
<tr>
<td>b. Available-for-sale securities (AFS)</td>
<td>1082</td>
<td>117,336</td>
</tr>
<tr>
<td>c. Trading and AFS securities that meet the definition of Level 1 assets</td>
<td>1083</td>
<td>128,327</td>
</tr>
<tr>
<td>d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts</td>
<td>1084</td>
<td>9,792</td>
</tr>
<tr>
<td>e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</td>
<td>1085</td>
<td>7,648</td>
</tr>
</tbody>
</table>

### Cross-Jurisdictional Activity Indicators

<table>
<thead>
<tr>
<th>Section 12 - Cross-Jurisdictional Claims</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)</td>
<td>1087</td>
<td>354,149</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Section 13 - Cross-Jurisdictional Liabilities</th>
<th>GSIB</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Foreign liabilities (excluding derivatives and local liabilities in local currency)</td>
<td>1088</td>
<td>47,062</td>
</tr>
<tr>
<td>b. Local liabilities in local currency (excluding derivatives activity)</td>
<td>1090</td>
<td>173,875</td>
</tr>
<tr>
<td>c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a(1))</td>
<td>1091</td>
<td>220,937</td>
</tr>
</tbody>
</table>

### Ancillary Data

- **General Bank Data**
- **Substitutability/Financial Institution Infrastructure Indicators**
- **Complexity Indicators**
- **Cross-Jurisdictional Activity Indicators**

---

**Bank name:** Credit Agricole

**European Banking Authority**

**End-2015 G-SII disclosure exercise**

**official figures are on institutions’ website**