GREEN BOND REPORT 2022

CRÉDIT AGRICOLE
S.A.

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EDITORIAL

As a pioneer of climate finance since 2010, and a leader in Green Bonds, Crédit Agricole adopted in 2019, as part of its Societal Project, a Climate Strategy aligned with the Paris Agreement, placing green finance at the heart of its economic development. Based on scientific International Energy Agency ("IEA") recommendations, this strategy, a growth driver for the Group, is applied across all of its business lines.

The three objectives of this strategy are to enable the gradual reallocation of the loans, investment and assets under management portfolios, to develop impact investments and to integrate the climate issue into the client relations.

In line with this strategy, the Group's business lines joined in 2021 and 2022 the Glasgow Financial Alliance for "Net Zero 2050", including the Net Zero Banking Alliance. In a context of climate emergency, Crédit Agricole launched in December 2021 a 10-societal commitment programme aimed at strengthening the social and environmental impact of its business model by 2025. This programme is structured around three areas: acting for climate and the transition to a low-carbon economy, strengthening cohesion and social inclusion, and making a success of the agricultural and agri-food transitions. The climate dimension of this programme targets to reach loans and investment portfolios carbon neutrality by 2050, thereby contributing to the global "Net Zero Emissions", to support 100% of our clients in their energy transition and to integrate extra-financial performance criteria into the analysis of 100% of our financing to companies and farmers.

Managed at the highest level of the bank, the Crédit Agricole climate strategy is based on ad hoc tools and experts teams throughout the whole Group. Thus, Crédit Agricole CIB has put in place a consistent team organisation, from origination to distribution. The bank has also set up an internal incentive mechanism to support green loan origination.

The Green Bond market is an essential refinancing channel for Crédit Agricole to communicate on our climate commitments, to engage with investors on our long-term vision and to finance the development of our green lending activities. Being an issuer on the Green Bond market is part of Crédit Agricole's refinancing strategy to optimise the financing of our environmental and climate commitments. Moreover, this also meets of our investors' high expectations.

Co-author of the Green Bonds Principles, Crédit Agricole CIB started issuing Green Notes in 2013. Crédit Agricole S.A. successfully completed a first Green Bond issue in 2018, followed by a first «Green Covered Bond» issued by Crédit Agricole Home Loan SFH in 2019. In March 2021, Crédit Agricole Italia joined other Group entities in issuing the first «Green Covered Bond» in Italy. Finally, to refinance its Swiss green real estate loans, including in particular its offer dedicated to the financing of eco-responsible projects and promoting energy transition, Crédit Agricole next bank launched its first «Green Covered Bond» issues in August 2021.

Crédit Agricole CIB also offers Impact Transition and Impact Green products for Wealth Management and Private Banking customers in the network of the Regional Banks and LCL. These bonds are distributed through Crédit Agricole Assurances life insurance policies. The performance of the securities is linked to an equity index comprised of French companies selected on the basis of ESG criteria. Furthermore, in 2022, Crédit Agricole CIB's offer to LCL customers was improved in an innovative way with the launch of a product contributing to the decarbonisation of the economy via three levers: the first linked to the Green Bond format, the second concerns the use of an index with the objective of footprint carbon reduction in line with Paris Agreement commitments and the third implements a carbon credit acquisition mechanism to offset residual carbon emissions resulting from the investment.

Crédit Agricole also supports the Green Bond market as an investor, through its own liquidity portfolio with a growing amount allocated to Green Bonds, and through the Crédit Agricole Group's asset manager, Amundi.

We are very proud to make the fourth Green Bond report available to Crédit Agricole's investors, including the allocation and impact reports of Crédit Agricole S.A., Crédit Agricole Home Loan SFH, Crédit Agricole Italia Green Bonds and Crédit Agricole next bank Green Bonds as well as Crédit Agricole CIB's Green Notes. We are also pleased with the synergy between the Group's teams and entities that have actively collaborated on this document.

Éric Campos
Head of the Societal Project at the Group Project Pole of Crédit Agricole S.A.
Chief Executive Officer of Crédit Agricole Transitions & Énergies
Member of Crédit Agricole S.A. Management Committee.

Olivier Bélorgey
Deputy Chief Executive Officer and Finance Director of Crédit Agricole CIB
Member of the Management Committee of Crédit Agricole S.A.

CRÉDIT AGRICOLE GROUP COMMITMENT TO SUSTAINABILITY

Crédit Agricole Group commitment to sustainability strongly relies on Crédit Agricole S.A. “2025 Ambitions” medium-term plan, itself based on the Group’s “Raison d’Être”: “Act every day in the interest of our customers and society”. Alongside the Customer Project focused on excellence in customer relations and the Human-centric Project, based on empowering the teams, Crédit Agricole’s societal project is organized around two main objectives: pursuing the Group’s commitment to inclusive development and making green finance a key driver of growth.

As a signatory of the Equator Principles in 2003, the Climate Principles in 2008, the Principles for Responsible Banking and a participant in the United Nations’ Collective Commitment to Climate Action since 2019, the Crédit Agricole Group has long been committed to the fight against global warming. It has made green finance an essential part of its Corporate Social Responsibility policy.

Crédit Agricole S.A.’s vision as regards to energy transition, relies on the following global equation:

- accelerating the advent of renewable energy through investment and financing in green energy, to effectively contribute to the urgent energy transition, while
- replacing fossil fuels; and
- making this transition accessible to all clients by equipping all of them, from large global corporates to the most modest households, with products and services based on green energy.

Crédit Agricole S.A., Amundi and Crédit Agricole Assurance respectively joined the Net Zero Banking Alliance, Net Zero Asset Managers Initiative, the Net Zero Asset Owner Alliance and the Net Zero Insurance Alliance of the United Nations Environment Programme (UNEP-FI). In line with its Corporate Social Responsibility Project, the Group is thus confirming the contribution of its climate strategy to the United Nations’ sustainable development objectives and its desire to be a major player in the climate transition by equipping all its clients, from large global corporates to the most modest households, with products and services based on green energy, and by constantly committing to an innovative and progressive approach.

Crédit Agricole S.A. is defining ambitious targets to accelerate transition towards carbon neutrality in 2050. After having disclosed its Net Zero Asset Owner (CA Assurances) and Net Zero Asset Managers (Amundi) commitments, it publishes today 2030 targets on five sectors (Oil & Gas, Automotive, Power, Commercial Real Estate & Cement) for Crédit Agricole S.A. and its subsidiaries within the Net Zero Banking Alliance.

2030[1] Net Zero Banking Alliance targets[2] for Crédit Agricole S.A.:

- **Oil & Gas: -30%** in absolute CO_2e[3] level emitted by our customers[4] in Oil & Gas related businesses (upstream, midstream, downstream), from 26.9 $MtCO_2e$ to 18.8 $MtCO_2e$;
- **Power: -58%** in CO_2e emitted per kWh produced by our customers[5], from 224 gCO_2e/kWh to 95 gCO_2e/kWh (vs 138 gCO_2e/kWh in IEA NZE scenario target);
- **Automotive: -50%**-[6] in CO^2e emitted per km driven by our customers or the cars they manufacture, from 190 gCO_2e/km to 95 gCO_2e/km (vs 106 gCO_2e/km in IEA NZE scenario target);
- **Commercial real estate: -40%**[7] in CO_2e emitted per sq. meter per year by our corporate customers’ and real estate professional buildings, from 46 $kgCO_2e$/m2 to 28 $kgCO_2e$/m2 (aligned with CRREM[8] targets);
- **Cement**: **-20%**[9] in CO_2e emitted per ton of cement produced by our customers, from 671 $kgCO_2e$/T to 537 $kgCO_2e$/T.

Going forward, Crédit Agricole Group will disclose the targets for five additional sectors (Shipping, Aviation, Steel, Residential Real Estate and Agriculture) in 2023. These commitments are very ambitious, as these ten sectors represent over 75% of global GHG emissions and around 60% of Crédit Agricole Group’s credit exposure. Crédit Agricole S.A. also committed to decrease its own direct carbon footprint[10] by -50% by 2030. The Group’s climate action is in line with its commitment to contribute to global carbon neutrality by 2050, and the Group’s climate strategy fully contributes to its medium-term plan revenue generation targets.

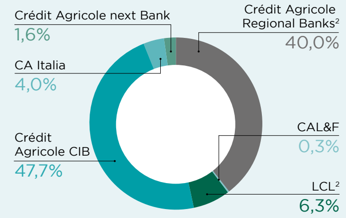
[1] Vs 2020
[2] Disclaimer: As reference scenarios, data quality and methodologies are constantly evolving, the figures listed below may change over time.
[3] $CO_2e = CO_2$ equivalent.
[4] Taking into account scope 1&2 of all counterparts and scope 3 of upstream players, on our on-balance sheet exposure.
[5] CACIB and CAL&F. Taking into account scope 1 & 2 of power producers. On and off- balance sheet exposure considered for the baseline.
[6] CACIB, CACF and CAL&F. Taking into account scope 3 of OEMs (use) and scope 1 of final users, excluding heavy vehicles, EFL and Wafasalaf.
[7] CACIB, LCL, CA Italia and CAL&F. Taking into account use of building, excluding construction. Entities considered CACIB, CAL&F, LCL (real estate professionals).
[8] Carbon Risk Real Estate Monitor.
[9] On CACIB scope only; on and off-sheet exposure considered for the baseline.
[10] Decrease of Crédit Agricole S.A.’s absolute emissions linked to energy consumption (scopes 1 & 2) and business travels between 2019 and 2030.

2022 KEY FIGURES[1]

TOTAL GREEN BONDS OUTSTANDING

€9.2bn

Breakdown by Entities (% of total eligible pool)



TOTAL ELIGIBLE LOANS POOL OF

€23.1bn

CRÉDIT AGRICOLE GROUP ISSUES[3] THROUGH 5 DIFFERENT ENTITIES

Crédit Agricole S.A.

Crédit Agricole S.A. (CASA) issued Senior unsecured notes (preferred/non-preferred) allocated to eligible assets coming from Crédit Agricole Regional Banks, Crédit Agricole CIB, LCL, CAL&F.

Crédit Agricole CIB

Crédit Agricole CIB (CACIB) issued Senior Unsecured Notes that are allocated to eligible assets booked on its own balance sheet.

CA Home Loan SFH / CA Italia / CA next bank

Three covered bonds entities (i) CA Home Loan SFH where proceeds are allocated to eligible assets coming from the Crédit Agricole Regional Banks (CRCA) and LCL, (ii) CA Italia and (iii) CA next bank (CAnb) on their own balance sheet.

PROCEEDS ALLOCATED ACROSS 5 SECTORS

Real Estate | Renewable Energies | Clean Transportation | Water & Waste Management | Energy Efficiency

TOTAL IMPACT OF ALLOCATED PROCEEDS

6 073 036 tCO_2e avoided emissions

18 083 045 MWh clean energy produced

Avoided Emissions (tCO_2e/y)

CASA	CACIB	CA SFH	CA Italia	CAnb[4]
1 229 962	4 816 541	13 078	13 266	205

Clean Energy Produced (MWh/y)

CASA	CACIB
4 101 235	13 981 809

IMPACT PER €1M INVESTED

Avoided Emissions (tCO_2e/€m.y)

CASA	CACIB	CA SFH	CA Italia	CAnb[5]
615	908	10	27	1

Clean Energy Produced (MWh/€m.y)

CASA	CACIB
4 037	6 039

[1] As of June 2022.
[2] Including respective shares of the Home Loan SFH Eligible pool of €8.0bn.
[3] cf. Appendix for more details.
[4] CA next bank
[5] tCO_2/CHFm.y

OVERVIEW OF CRÉDIT AGRICOLE GROUP GREEN BOND FRAMEWORK

Published in November 2018, the Crédit Agricole Group Green Bond Framework completed by the Green Real Estate Appendix serves as the reference document for the Green Bond issuances of all Crédit Agricole Group entities: Crédit Agricole S.A., the Crédit Agricole Regional banks, their subsidiaries and refinancing vehicles. In particular, this Green Bond Framework replaces the one published by Crédit Agricole CIB in 2013 and now serves as the reference framework for all new Crédit Agricole CIB Green Notes issues.

1 USE OF PROCEEDS

Eligible projects categories:

- Renewable energy
- Green buildings
- Energy efficiency
- Clean transportation
- Waste and water management
- Sustainable agriculture and forest management

2 PROCESS FOR PROJECT EVALUATION AND SELECTION

- Eligible Green Assets comply with Crédit Agricole standard credit process including the Group's CSR policy and Sector Policies as well as any applicable environmental and social regulatory directives
- The Green and Social Bond Committee is in charge of the evaluation and selection of the eligible assets

3 MANAGEMENT OF PROCEEDS

- Crédit Agricole's Treasury and Medium/Long Term Funding team in charge of monitoring the allocation of the proceeds to the Eligible Green Assets on a nominal equivalence basis
- Allocation process monitored through an internal information system until maturity
- Commitment to keep 30% buffer between the Green Portfolio and the Green Bonds outstanding

4 REPORTING

Annual report published on the Group's website detailing:

- The allocation of the Green Bond proceeds
- The environmental impact of the Eligible Green Assets by eligibility criteria and issuing entity

Crédit Agricole Green Bond Framework aligns with the 2018 edition of the Green Bond Principles ("GBP") and follows its four core components, Use of Proceeds, Process for Project Evaluation and Selection, Management of proceeds and Reporting.

The Crédit Agricole Group Green Bond Framework and its Green Real Estate Appendix have each been reviewed by Vigeo Eiris which delivered positive second opinions available at: https://www.credit-agricole.com/en/finance/debt-and-ratings

Crédit Agricole Italia has also published an appendix to the Group's Green Bond Framework and a dedicated Second Party Opinion for its Green Covered Bond in March 2021.

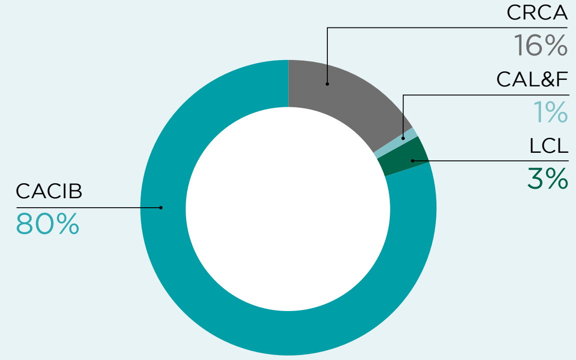
https://gruppo.credit-agricole.it/documents-on-the-first-covered-bond-programme

CRÉDIT AGRICOLE S.A.[1] GREEN PORTFOLIO, AS OF JUNE 2022

THE FOLLOWING GRAPHS DESCRIBES THE ELIGIBLE PORTFOLIO ALLOCATED TO THE GREEN BONDS ISSUED BY CRÉDIT AGRICOLE S.A. (CRÉDIT AGRICOLE CIB, CRÉDIT AGRICOLE REGIONAL BANKS, LCL AND CAL&F).

Breakdown by Subsidiaries (% of outstanding amount)

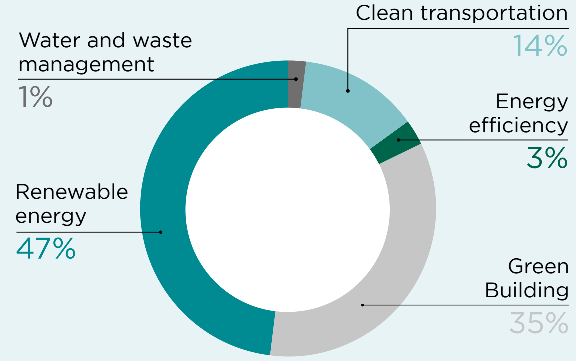
As of today, Crédit Agricole S.A. selected eligible pool amounts to c. EUR 16bn mainly composed of CACIB (80%) financings well represented among every eligible sector followed by the Crédit Agricole Regional Banks (16%) driven by their substantial Green Building and Renewable Energies portfolio and to a lower extent by LCL (3%) and CAL&F (1%).



Breakdown by Eligible Categories (% of outstanding amount)

The eligible pool is mainly composed of Renewable energy (47%) reflecting the leading position of the group, first Non-State financier of renewable energy in France[1], driven by both CACIB global Project Finance portfolio and Crédit Agricole Regional Banks and LCL retail financing portfolio followed by Green Building (35%) as a historical core activity of the Group on both the residential and commercial segments.

Remaining categories are composed of Clean Transportation (14%) mainly financing public transport infrastructure projects and rolling stocks, Energy Efficiency (3%) including smart grid solutions and related services and Water & Waste management (1%) financing sanitation and circular economy activities.



Focus on Green Building and Renewable Energies categories

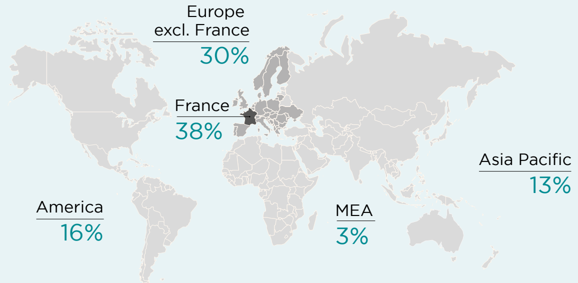
Crédit Agricole S.A. Green Building eligible pool amounts to EUR 4.8bn mainly composed of CACIB (78%) portfolio, #2 on real estate structured finance in France[2], financing both commercial and residential projects on a global scale followed by Crédit Agricole Regional Banks (18%) and LCL (4%) which only include French loans to energy refurbishment ("Eco-PTZ" and "Prêts Economie d'Energie"). Loans to new buildings are excluded of the eligible pool as they are already used for the Credit Agricole Home Loan SFH Green bonds (see page 12) and for other financial products refinancing such as the "Livret Engagé Sociétaire" launched in October 2022.

Crédit Agricole Renewable Energy eligible pool amounts to c. EUR 6.7bn mainly composed of CACIB (74%) portfolio financing both solar and wind energy projects (cf. CACIB focus below) followed by the Crédit Agricole Regional Banks (20%) and LCL (5%) financing smaller local projects and retail clients equipments and to a lower extent by CAL&F (1%).

[1] Source: ASF Sofergie data, end 2021 ; €2.6 Bn
[2] Source: Dealogic Mandated Lead Arranger 2020

Breakdown by Regions (% of outstanding amount)

As CACIB is the only entity operating on a global scale allowing a geographical diversification of its portfolio, most Group's Green eligible pool finances assets located in France (38%) and the remaining share is split between Europe excl. France (30%), Americas (16%), Asia Pacific (13%) and MEA to a lower extent (3%).



COVERED BOND ISSUING ENTITIES GREEN PORTFOLIO, AS OF JUNE 2022

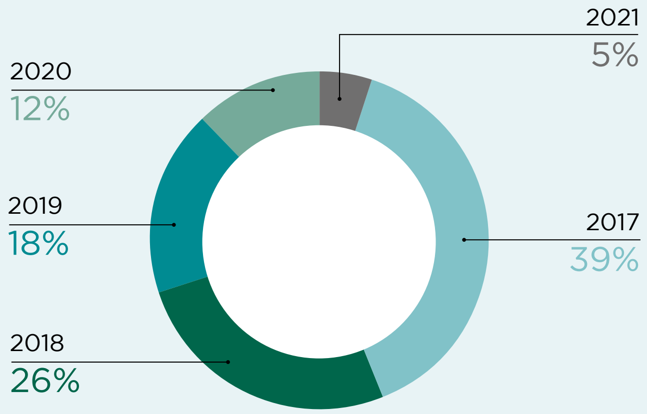
THE FOLLOWING GRAPHS DESCRIBES THE ELIGIBLE PORTFOLIO ALLOCATED TO THE GREEN BONDS ISSUED BY EACH COVERED BOND ISSUING ENTITY:

CRÉDIT AGRICOLE HOME LOAN SFH

SFH Green Cover selected eligible pool amounts to c. EUR 8bn. It is composed of home loans exclusively financing new housing belonging to the local top 15% of most energy efficient buildings.

Originated by the Crédit Agricole Regional Banks and LCL, Eligible Green home loans finance properties 100% located in France.

Breakdown by year of first drawing (% of outstanding amount)



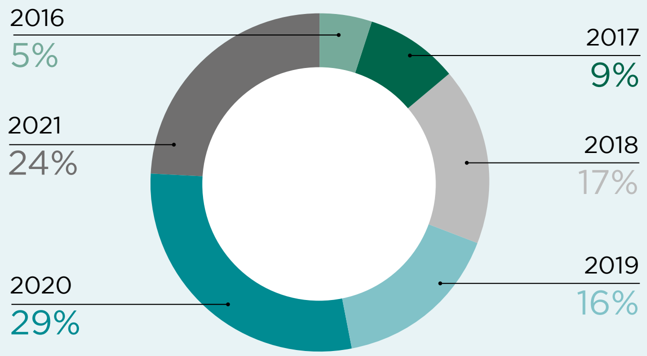
CRÉDIT AGRICOLE ITALIA

Crédit Agricole Italia Green Cover selected eligible pool amounts to c. EUR 0.9bn. It is composed of residential loans exclusively financing new or existing residential buildings belonging to the local top 15% of most energy efficient buildings.

Eligible Green residential loans finance properties 100% located in Italy.

In Italy, Residential buildings with A, B, or C EPC or built after 2015 (in absence of EPC) strictly belong to the top 15% of the most carbon efficient buildings in Italy, see **appendix Eligibility criteria for Italian Green Residential Real Estate (March 2021)** for more details.

Breakdown by year of first drawing (% of outstanding amount)



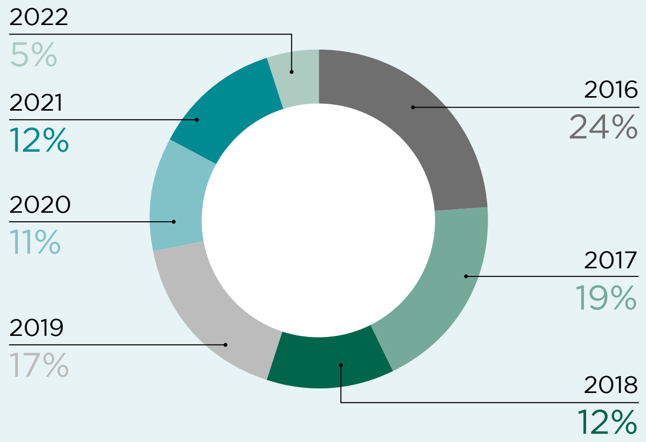
CA NEXT BANK GREEN PORTFOLIO

Crédit Agricole next bank Green Cover selected eligible pool amounts to c. CHF 0.4bn. It is composed of residential loans exclusively financing new housing belonging to the local top 15% of most energy efficient buildings.

Eligible Green residential loans finance properties 100% located in Switzerland.

In Switzerland, Residential buildings with CECB A or B or Minergie certificates or built after 2017 strictly belong to the top 15% of the most carbon efficient local buildings, see **Appendix: Eligibility Criteria for Swiss Green Residential Real Estate (August 2021)** for more details.

Breakdown by year of first drawing (% of outstanding amount)

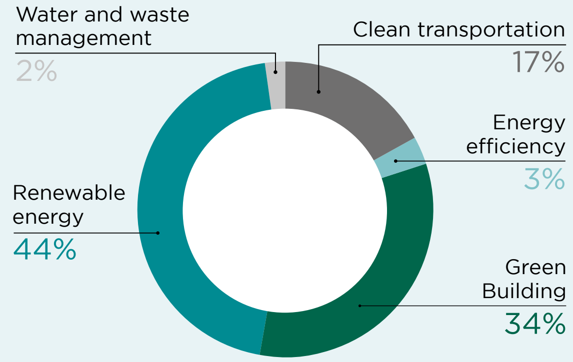


CRÉDIT AGRICOLE CIB GREEN PORTFOLIO, AS OF JUNE 2022

THE FOLLOWING GRAPHS DESCRIBES THE ELIGIBLE PORTFOLIO ALLOCATED TO THE SENIOR UNSECURED NOTES ISSUED BY CRÉDIT AGRICOLE CIB:

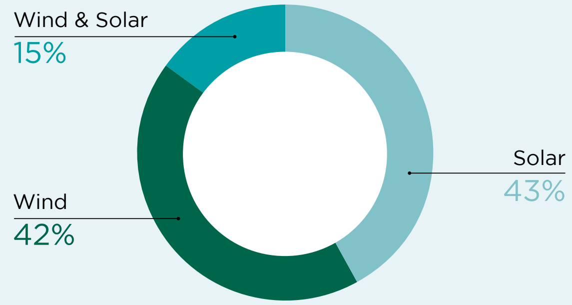
Breakdown by Eligible Categories (% of outstanding amount)

Crédit Agricole CIB eligible pool is mainly composed of Renewable energy (44%) supported by its recognized Project Finance expertise and Green Building (34%) as a historical core activity of the Group on both the residential and commercial acquisition, construction and renovation segments followed by public rail transport infrastructure (17%) mainly focused on rail public transportation infrastructure project and passenger/ freight fleet financings.



Renewable Energies Breakdown [1] (% of outstanding amount)

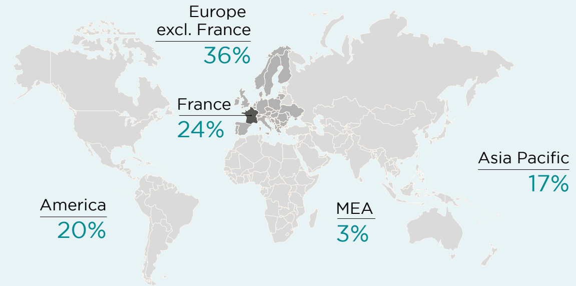
Crédit Agricole CIB Renewable Energies eligible pool is fully composed of Solar and Wind equally split between Solar (43%) and Wind (42%) while the remaining 15% represent assets combining both.



[1] Please note that Waste to Energy projects have been fully removed from the eligible pool due to the fact that these projects no longer comply with best market practices.

Breakdown by Regions (% of outstanding amount)

Half of Crédit Agricole CIB Green eligible pool finances Europe based assets (50%) with a strong focus on France (24%), historical core market of the bank driven by the wide diversified footprint of the Group, followed by Americas (20%), Asia Pacific (17%) and to a lower extent MEA (3%), all showing growing interest and needs for green financing.



EXAMPLES OF ELIGIBLE ASSETS

SUPPORTING WIND POWER PROJECT:

Project dedicated to World's largest offshore wind farm construction.

Description:

Crédit Agricole CIB participated in Dogger Wind Farm C, the third phase of an offshore wind farm being developed in three phases – Dogger Bank A, B and C – located between 130km and 190km from the North East coast of England at their nearest points.

Dogger Bank Wind Farm is pioneering new technology and breaking world records in its delivery including green financing records. When complete in March 2026 combined three phases installed capacity will reach 3.6GW and will be capable of powering up to 6 million homes making it the world's largest offshore wind farm.

Timing

Construction started in 2020, last phase is expected to be completed in 2026.

Asset

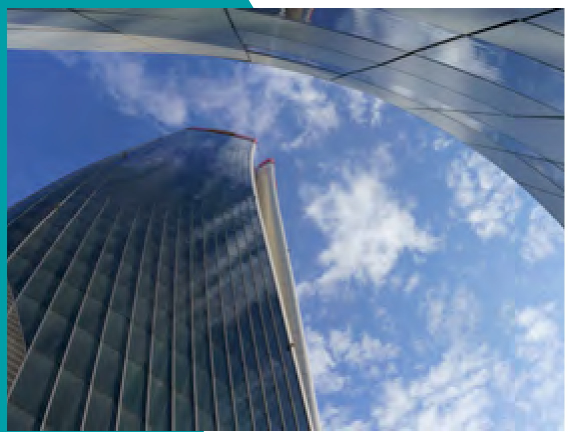
Offshore wind farm "Dogger Bank".

Location

United Kingdom

SUPPORTING A GREEN BUILDING PROJECT:

Financing allocated to a state-of-art green building development in Italy.



Description:

Crédit Agricole CIB participated in the €162.5m green loan to Fondo Rubens, a reserved real estate fund managed by Generali Real Estate SGR and owner of the Tower. This is the first Green Loan finalized by Generali RE in Italy and one of the first ever on the Italian market.

The building, also known as "il Curvo" ("The Curved One" in English), for its characteristic profile designed by the famous architect Daniel Libeskind, is 175 meters high and spreads over 33,500 square metres. It has received a Leed Gold certification following works completion in October 2020 using state-of-the-art solutions in the use of new generation work surfaces, combining the efficiency of spaces with attention to energy consumption and the well-being of users.

Timing

Construction started in 2016 and was completed in October 2020.

Asset

LEED Gold certified office building, Torre Libeskind.

Location

Milan,
Italy

SUPPORTING FRENCH SOLAR POWER DEVELOPMENT:

Transaction allowing Tenergie to strengthen its solar power portfolio.

Description:

Tenergie has been financed by LCL via a bridge loan for the acquisition of two ground power plants representing a total capacity of more than 14MW. Located in Nouvelle Aquitaine, South of France, these two power plants strengthen an installed base of more than 650MW, 100% French produced and representing annual electricity consumption of 164 000 homes. Financing for the acquisition was provided by LCL, a Crédit Agricole S.A subsidiary.

Timing

Plants already in production

Asset

Solar photovoltaic (PV) power plants.

Location

France

SUPPORTING INTERNATIONAL SOLAR POWER DEVELOPMENT:

Project dedicated to one of the world's largest solar power projects.

Description:

Crédit Agricole CIB acted as Joint Lead Arranger and Swap Provider in the USD 1.3Bn Financing of Quinbrook's solar PV and battery storage project Gemini.

Featuring a 690MW solar array and a 380MW battery system capable of storing more than 1,400 megawatt hours of solar power, Gemini will be able to power more than 400,000 homes during super peak periods. World's largest solar PV and battery storage project at the time of signing, the Project is scheduled to be constructed on federal land 25 miles (40 kilometers) north of Las Vegas, by the end of 2023.

Timing

Launched in 2017, the project is expected to be completed by the end of 2023.

Asset

Solar photovoltaics and battery storage project "Gemini".

Location

Southern Nevada,
United States of America

CARBON IMPACT REPORTING:

CRÉDIT AGRICOLE GREEN BOND REPORT IS FOCUSED ON THE ASSESSMENT OF ELIGIBLE GREEN ASSET CONTRIBUTION TO CLIMATE CHANGE MITIGATION (EXPRESSED IN TONS OF ANNUAL AVOIDED EQ.CO_2 EMISSIONS), IN LINE WITH ICMA GREEN BOND PRINCIPLES RECOMMENDATIONS.

Depending on the granularity of available environmental data related to Eligible Green Assets, Crédit Agricole applied a three level methodological approach: a project based approach when feasible especially for project finance assets, a corporate based approach for corporate finance assets and a sectoral approach for highly granular asset portfolio such as Crédit Agricole Regional Banks retail loan portfolio. The following section ('Methodological notes') introduces in details the main assumptions and emission factor sources used for this calculation.

Carbon impact of each Crédit Agricole Green Bond is estimated on a pro rata basis of their contribution to refinance the overall Green Portfolio, as defined in the Crédit Agricole Green Bond Framework. Orders of magnitude (with limited significant digits) are presented in the table below accordingly to the data accuracy.

DETAILS BY ENTITY[1]

Crédit Agricole S.A.

615 tCO_2e avoided emissions per €m invested annually

Eligible Green Category	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/€m.y)	CO_2e Emissions Avoided (tCO_2e/y)
Renewable Energy	1 016	1 093	1 110 689
Green Building	716	37	26 577
Clean Transportation	204	380	77 654
Energy Efficiency	40	256	10 262
Water and Waste Management	24	200	4 764
TOTAL	**2 000**	**615**	**1 229 946**

Crédit Agricole CIB

908 tCO_2e avoided emissions per €m invested annually

Eligible Green Category	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/€m.y)	CO_2e Emissions Avoided (tCO_2e/y)
Renewable Energy	2 315	1 896	4 389 748
Green Building	1 807	10	18 325
Clean Transportation	900	380	342 246
Energy Efficiency	177	256	45 227
Waste and Water management	105	200	20 996
TOTAL	**5 304**	**908**	**4 816 541**

Crédit Agricole Home Loan SFH

10 tCO_2e avoided emissions per €m invested annually

Eligible Green Category	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/€m.y)	CO_2e Emissions Avoided (tCO_2e/y)
Green Building	1 250	10	13 078
TOTAL	**1 250**	**10**	**13 078**

[1] Due to rounding, the data presented in the tables do not represent the precise tCO2e/y impact indicators.

Crédit Agricole Italia

27 tCO_2e avoided emissions per €m invested annually

Eligible Green Category	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/€m.y)	CO_2e Emissions Avoided (tCO_2e/y)
Green Building	500	27	13 266
TOTAL	**500**	**27**	**13 266**

Crédit Agricole next bank

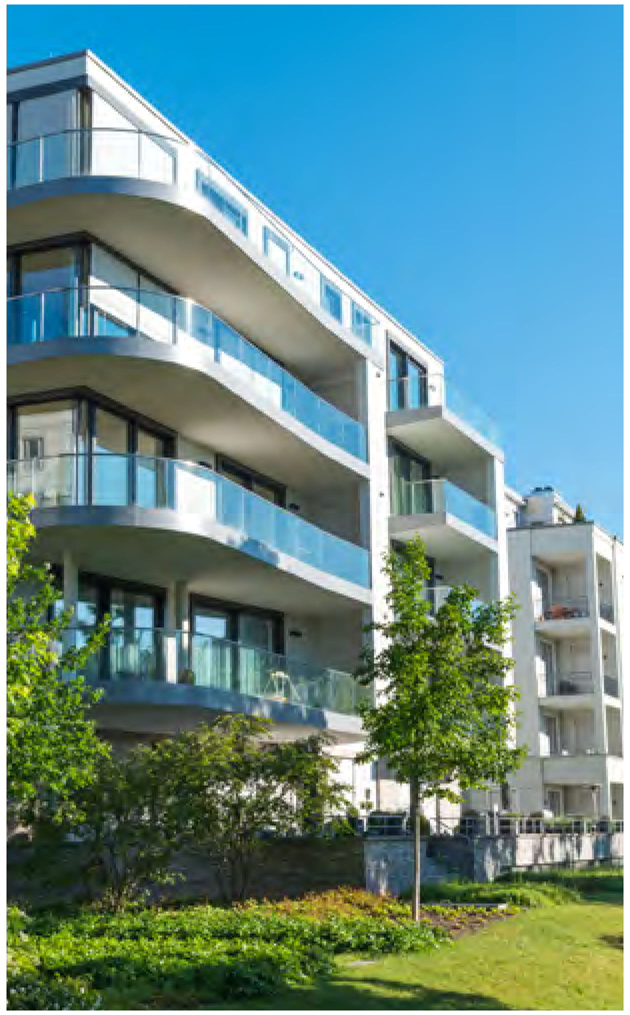
1 tCO_2e avoided emissions per CHFm invested annually

Eligible Green Category	Allocation (CHFm)	CO_2e Emissions Avoided Intensity (tCO_2e/CHFm.y)	CO_2e Emissions Avoided (tCO_2e/y)
Green Building	150	1	205
TOTAL	**150**	**1**	**205**

FOCUS ON CRÉDIT AGRICOLE REAL ESTATE PORTFOLIO:

Real Estate is one of the main Eligible Green Categories financed by Crédit Agricole S.A. Green Bonds, Crédit Agricole CIB Green Notes, the CA Home Loan SFH Green Covered Bond and CA Italia Green Covered Bond. All in all, €4.4bn of Real Estate loans are refinanced through Green Bonds issued by the Crédit Agricole Group entities. However the composition of each Real Estate subportfolio varies and leads to different carbon impacts as follow:

- **Crédit Agricole S.A. Green Bonds:** Crédit Agricole S.A. Green Bonds refinance Crédit Agricole CIB real estate portfolio and loans dedicated to energy refurbishment ("Eco-PTZ" and "Prêts Economie d'Energie") in the French retail residential segment granted by the Crédit Agricole Régional Banks and LCL. Given that refurbishment measures are directly tracked towards works targeting reduction in energy consumption, this enables this portfolio to have a higher impact intensity with **37 tCO_2e/€m** and a high intensity of energy savings with **265 MWh/€m**.
- **Crédit Agricole CIB Green Notes:** Crédit Agricole CIB has a diversified real estate portfolio with a tilt towards commercial assets. Such assets having a higher energy consumption on average, the final impact intensity is slightly less important with **10 tCO_2e/€m**, as well as the intensity of energy savings **36 MWh/€m**.
- **Green Covered Bond SFH:** The Green Covered Bond refinanced a large portfolio of new residential properties in France. Given FFrance's low-carbon energy mix and relatively low energy consumption per square meter of existing buildings, this portfolio is characterized by low impact intensity of **10 tCO_2e/€m.y** and intensity of energy savings of **82 MWh/€m.y**.



- **Green Covered Bond Credit Agricole Italia:**The Green Covered Bond refinanced a large portfolio of new and existing residential properties in Italy. Given Italian residential buildings' low energy consumption per square meter, this portfolio is characterized by small impact intensity of **27 tCO2e/€m.y** and intensity of energy savings of **62 MWh/€m.y.**
- **Green Covered Bond Credit Agricole next bank:** The Green Covered Bond refinanced a portfolio of new residential properties in Switzerland. Swiss residential buildings' low energy consumption per square meter, this portfolio is characterized by small impact intensity of **1 tCO_2e/CHFm.y** and intensity of energy savings of **6 MWh/CHFm.y**.

Entities	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/€m.y)	CO_2e Emissions Avoided (tCO_2e/y)	Energy Savings Intensity (MWh/€m.y)	Energy Savings (MWh/y)
Crédit Agricole CIB	1 807	**10**	18 325	**36**	64 135
Crédit Agricole Home Loan SFH	1 250	**10**	13 078	**82**	102 172
Crédit Agricole S.A.	716	**37**	26 593	**265**	189 701
Crédit Agricole Italia	500	**27**	13 266	**62**	31 083
Crédit Agricole next Bank[1]	150	**1**	205	**6**	914

FOCUS ON CRÉDIT AGRICOLE RENEWABLE ENERGY PORTFOLIO:

- The gap between Crédit Agricole CIB and Crédit Agricole S.A. Renewable Energy portfolios carbon impact (**1 896 tCO2e/m€ vs. 1 093 tCO2e/m€**) and clean energy produced intensities (**6 039 MWh/€m vs. 4 086 MWh/€m**) is related to the geographical repartition of both portfolios. While CASA is mostly focused on French assets installed on a low carbon-intensity electric grid, Crédit Agricole CIB finances assets around the world, including in countries with carbon-intensive power generation.

Entities	Allocation (€m)	CO_2e Emissions Avoided Intensity (tCO_2e/y)	CO_2e Emissions Avoided (tCO_2e/y)	Clean Energy Produced Intensity (MWh/€m.y)	Clean Energy Produced (MWh/y)
Crédit Agricole CIB	2 315	**1 896**	4 389 748	**6 039**	13 981 809
Crédit Agricole S.A.	1 016	**1 093**	1 110 689	**4 037**	4 101 235

[1] Figures presented in CHFm.

METHODOLOGICAL NOTES

General remarks

Crédit Agricole developed a three level methodological approach depending on figures and data available in its internal credit system:

- A project-based approach based on the Crédit Agricole knowledge of underlying assets. This approach has been used particularly to assess carbon impact of project finance assets;
- A corporate-based approach for corporate loans financing environmental activities, such as public transportation operators;
- A sectoral approach for very high granularity portfolios such as retail bank portfolio of solar PV loans.

The three level methodologies give an interesting view on the availability and the quality of data ('Activity data') in the current system of the bank. It also indicates where the next priorities for improvement of our lending activities' environmental impact assessment system would be. The Green Bond Committee and its related Green Project Committee are in charge of advising the Crédit Agricole Group entities on the most relevant way tor each this goal. The following table shows how frequently the different methodologies have been used (in terms of loan amount) to calculate the figures of this Crédit Agricole 2022 Green Bond report.

Eligible Category	Project	Corporate	Sector
Clean transportation	**10%**	**3%**	**-**
Infrastructure	6%	1%	-
Rolling stock	5%	2%	-
Energy Efficiency	**-**	**-**	**3%**
Green Building	**23%**	**5%**	**8%**
Renewable Energy	**28%**	**7%**	**12%**
Renewable Energies (Wind & Solar)	3%	2%	0,1%
Wind	12%	2%	9%
Solar	13%	2%	3%
Water and Waste management	**1%**	**1%**	**-**
Waste Management	-	0,2%	-
Water Management	1%	1%	-
Total	**62%**	**15%**	**22%**

The EIB methodology for assessing project GreenHouse Gas (GHG) emissions, "EIB Project Carbon Footprint Methodologies", has been used as a benchmark. This document contains the guidelines for assessing the GHG emissions for different kinds of environmental projects, as well as default values of emission factors ('Emission factor') needed for the calculation:

Carbon impact (tCO_2/y) = Effective emissions – Baseline emissions

= (Activity data x Emission Factor) – Baseline emissions

When necessary, factors and values from EIB methodology are complemented by other public sources such as IEA, IRENA, etc.

Available at:

https://medias.sncf.com/sncfcom/pdf/DESTE/Methodologie-generale-InfoGES_2022.pdf
https://www.eib.org/en/publications/20220215-eib-project-carbon-footprint-methodologies
https://carbonaccountingfinancials.com/financing-towards-net-zero-buildings
https://www.irena.org/publications/2022/Jul/Renewable-Power-Generation-Costs-in-2021

Renewable energy:

Following the EIB guidelines, the carbon impact of renewable energy projects is assessed against country-specific baselines for either intermittent electricity generation (used for solar and wind electricity generation) and firm electricity generation (used for biomass, geothermal, hydro and facilities for which the technology is unknown)

Activity data are the energy produced annually by the renewable energy assets (expressed in MWh). It is derived:

- From project documentation in the case of project-based approach;
- From the renewable energy construction cost (source: IRENA, Renewable Power Generation Costs in 2021) in the case of sectoral approach.

Green buildings:

GHG emissions due to energy demand of new Green Buildings are compared to local average of the same type of buildings (offices, residential, etc.) from the Partnership for Carbon Accounting Financials, the US EIA Annual Energy Review as well as national database when available. For new building construction, activity data are the area (m^2) and Energy performance (kWh/m^2.y) of Green Buildings. When not available the latter is estimated based on the year of construction and the building standards that were in place at that time, and the level of environmental certification (such as LEED, BREEAM, etc.) as proxy. It is derived:

- From project documentation in the case of project-based approach;
- From the construction cost (source: INSEE, ICC database, for France) in the case of sectoral approach.

Energy efficiency:

This Eligible Category is gathering projects related to energy efficiency such as smart metering, fleet management, and electricity transmission improvement. The quantification of avoided carbon emissions is estimated based on EU Commission smart meters energy saving by household calculation improved when possible by each project's specificities included in the documentation.

Clean transportation:

GHG emissions due to public mass transportation projects are compared to road transportation baseline, respectively cars for passenger transportation and trucks for freight transportation. Activity data are total kilometer. passenger for passenger transportation and kilometer. tonne for freight transportation. It is derived:

- From project documentation of project finance assets (such as rail infrastructure) or corporate communication of operators managing and operating these infrastructures (together referred as 'Infrastructure and network' in the table above);
- From sector statistics (source: UIC, Railway Handbook, Energy consumption and CO_2 emissions and ARAFER) for benchmarking the underlying activity of rolling stock financing.

Waste and waste water management:

This Eligible Category has been divided in three subcategories in order to take into account the broad range of activities and technologies:

- 'Waste Water management' includes waste water management and treatment projects. Carbon impact assessment quantifies the GHG emission reduction related to waste water tertiary treatment project and related sludge disposal compared to the use of septic tanks and sludge landfills disposal.
- 'Waste management' includes waste collection and treatment projects. Carbon impact assessment quantifies the GHG emission reduction related to waste treatment compared to disposal on landfill. Activity data are in this case the capacity (expressed in m3/day or in number of people equivalent). This data is derived form project documentation in the case of project-based approach, and from the corporate communication in the case of corporate-based approach;

APPENDIX 1: OUTSTANDING GREEN BONDS AS OF JUNE 2022

Issuer				
Crédit Agricole S.A.	**Crédit Agricole S.A.**	**Crédit Agricole Home Loan SFH**	**Crédit Agricole Italia**	**Crédit Agricole next bank**
Senior Preferred Green Bond	**Senior Non Preferred Green Bond**	**Green Covered Bond**	**Green Covered Bond**	**Green Covered Bond**
Nominal amount				
EUR 1bn	**EUR 1bn**	**EUR 1.25bn**	**EUR 500m**	**CHF 150m**
Date of settlement				
5th December 2018	21st October 2019	6th December 2019	15th March 2021	24th September 2021
Maturity date				
5th December 2023	21st October 2025	6th December 2029	15th March 2033	24th September 2031
Coupon				
0.750% Annual	0.375% Annual	0.05% Annual	0.125% Annual	0.03% Annual
Use of proceeds				
To refinance Green Assets of Crédit Agricole Group	To refinance Green Assets of Crédit Agricole Group	To finance or refinance Eligible Green Assets included in the SFH cover pool	To finance or refinance residential buildings in Italy in the cover pool	To finance or refinance Eligible Green Assets in Switzerland
Second Party Opinion				
Vigeo Eiris	Vigeo Eiris	Vigeo Eiris	Vigeo Eiris	Vigeo Eiris
Listing				
Euronext Paris	Euronext Paris	Euronext Paris	Luxembourg Stock Exchange	SIX
ISIN				
FR0013385515	XS2067135421	FR0013465010	IT0005437733	CH1132966297

APPENDIX 2: CRÉDIT AGRICOLE CIB OUTSTANDING GREEN NOTES AS OF JUNE 2022 (€5.3BN EUR EQ.)

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
15/01/2019	15/01/2026	1 000 000 000	JPY	7 029 383
25/11/2019	30/12/2029	500 000	EUR	500 000
04/07/2019	04/07/2031	5 000 000	EUR	5 000 000
27/12/2018	27/12/2030	85 000 000	EUR	85 000 000
25/04/2019	25/04/2031	209 500 000	EUR	209 500 000
19/03/2019	19/03/2034	75 000 000	EUR	75 000 000
05/12/2018	05/12/2025	2 000 000	SEK	186 612
23/04/2019	23/04/2031	5 000 000	EUR	5 000 000
10/10/2019	10/10/2022	3 000 000	USD	2 862 049
20/12/2018	20/12/2023	13 916 000	USD	13 276 092
21/11/2017	21/11/2022	87 944 000	USD	83 900 019
14/06/2013	16/06/2031	10 000 000	EUR	10 000 000
27/04/2016	16/06/2031	10 000 000	EUR	10 000 000
27/04/2016	16/06/2031	10 000 000	EUR	10 000 000
21/06/2018	23/06/2025	13 000 000	SEK	1 212 981
27/09/2018	27/09/2023	30 950 000	SEK	2 887 827
31/10/2018	31/10/2025	6 294 000	USD	6 004 579
09/01/2019	23/01/2023	40 185 000	PLN	8 554 186
23/11/2018	23/11/2023	10 000 000	SEK	933 062
11/12/2018	11/12/2030	3 750 000	EUR	3 750 000
18/12/2018	18/12/2023	24 120 000	SEK	2 250 546
21/12/2018	22/12/2025	30 000 000	SEK	2 799 186
27/03/2019	26/04/2023	27 495 000	PLN	5 852 864
07/05/2019	07/05/2025	10 910 000	SEK	1 017 971
06/05/2019	06/05/2026	10 000 000	SEK	933 062
19/07/2019	16/08/2022	25 450 000	PLN	5 417 545
20/06/2019	20/06/2025	1 050 000	EUR	1 050 000
25/07/2019	25/07/2024	100 000 000	JPY	702 938
13/09/2019	06/09/2024	300 000	EUR	300 000
13/09/2019	13/09/2024	750 000	EUR	750 000
31/10/2019	15/10/2026	750 000	EUR	750 000
15/11/2019	29/10/2029	2 000 000	EUR	2 000 000
31/10/2019	30/10/2029	500 000	EUR	500 000
31/10/2019	30/10/2029	300 000	EUR	300 000
04/11/2019	29/12/2023	25 751 000	EUR	25 751 000
26/11/2019	25/11/2024	10 000 000	SEK	933 062
20/11/2019	12/11/2024	300 000	EUR	300 000
20/11/2019	22/11/2027	2 500 000	EUR	2 500 000
19/12/2019	04/12/2026	800 000	EUR	800 000
05/12/2019	05/12/2022	8 955 000	USD	8 543 217
10/12/2019	12/12/2022	1 345 000	EUR	1 345 000
11/12/2019	12/12/2022	4 530 000	USD	4 321 694
13/12/2019	13/12/2024	500 000	EUR	500 000
24/01/2020	24/01/2028	5 142 000	EUR	5 142 000
27/12/2019	28/12/2022	926 000	USD	883 419
20/12/2019	21/12/2026	550 000	EUR	550 000
23/12/2019	23/12/2024	500 000	EUR	500 000
27/12/2019	28/12/2022	500 000	USD	477 008
06/01/2020	06/01/2028	1 000 000	EUR	1 000 000

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
14/02/2020	30/12/2024	4 660 000	EUR	4 660 000
20/01/2020	20/01/2025	1 350 000	EUR	1 350 000
21/01/2020	17/01/2023	2 150 000	USD	2 051 135
28/01/2020	28/01/2025	1 000 000	EUR	1 000 000
27/01/2020	24/01/2023	1 520 000	USD	1 450 105
18/02/2020	21/02/2023	9 878 000	USD	9 423 774
07/02/2020	10/02/2023	1 000 000	USD	954 016
07/02/2020	07/02/2025	500 000	EUR	500 000
24/02/2020	30/12/2024	10 640 000	EUR	10 640 000
27/02/2020	28/02/2023	1 445 000	USD	1 378 554
27/02/2020	28/02/2023	5 218 000	USD	4 978 058
25/02/2020	27/02/2023	750 000	USD	715 512
02/03/2020	03/03/2023	2 275 000	EUR	2 275 000
27/02/2020	27/02/2025	650 000	EUR	650 000
27/02/2020	28/02/2023	50 000	USD	47 701
20/02/2020	20/02/2025	500 000	EUR	500 000
02/03/2020	24/02/2025	2 080 000	EUR	2 080 000
02/03/2020	24/02/2025	500 000	EUR	500 000
02/03/2020	24/02/2025	3 520 000	EUR	3 520 000
24/02/2020	24/02/2023	1 430 000	USD	1 364 243
24/02/2020	24/02/2023	550 000	USD	524 709
25/02/2020	25/02/2025	262 000	USD	249 952
24/02/2020	24/02/2023	2 000 000	EUR	2 000 000
26/02/2020	26/02/2025	1 105 000	USD	1 054 188
04/03/2020	26/02/2025	2 765 000	EUR	2 765 000
06/03/2020	12/06/2030	3 116 000	EUR	3 116 000
06/03/2020	12/06/2030	3 116 000	EUR	3 116 000
06/03/2020	12/06/2030	3 245 000	EUR	3 245 000
28/02/2020	28/02/2023	6 470 000	USD	6 172 486
06/03/2020	06/03/2023	500 000	EUR	500 000
03/03/2020	06/03/2023	1 000 000	USD	954 016
16/03/2020	11/03/2030	1 000 000	EUR	1 000 000
11/03/2020	13/03/2023	277 000	EUR	277 000
19/03/2020	19/03/2025	500 000	EUR	500 000
03/04/2020	03/04/2030	2 000 000	EUR	2 000 000
11/06/2020	11/10/2028	27 834 000	EUR	27 834 000
11/06/2020	11/10/2028	27 834 000	EUR	27 834 000
07/05/2020	08/05/2026	1 250 000	EUR	1 250 000
07/05/2020	08/05/2026	1 250 000	EUR	1 250 000
15/06/2020	19/06/2026	3 324 000	EUR	3 324 000
26/06/2020	30/12/2024	7 525 000	EUR	7 525 000
10/06/2020	12/06/2023	500 000	USD	477 008
24/07/2020	24/07/2028	1 250 000	EUR	1 250 000
07/10/2020	09/10/2025	19 345 000	PLN	4 117 973
04/09/2020	30/12/2025	14 326 000	EUR	14 326 000
04/09/2020	30/12/2025	1 188 000	EUR	1 188 000
02/10/2020	02/10/2025	400 000	EUR	400 000
22/10/2020	22/10/2026	1 000 000	GBP	1 161 845
26/10/2020	26/10/2022	595 000	USD	567 640

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
09/12/2020	18/12/2030	200 000	EUR	200 000
04/01/2021	30/12/2025	17 287 000	EUR	17 287 000
07/12/2020	30/12/2025	14 244 000	EUR	14 244 000
07/01/2021	09/04/2027	54 037 000	EUR	54 037 000
07/01/2021	09/04/2027	54 037 000	EUR	54 037 000
25/01/2021	24/01/2025	425 000 000	JPY	2 987 488
13/01/2021	13/01/2026	30 000 000	SEK	2 799 186
29/01/2021	31/01/2025	1 329 000 000	JPY	9 342 050
14/01/2021	17/05/2029	85 491 000	EUR	85 491 000
14/01/2021	17/05/2029	85 491 000	EUR	85 491 000
12/02/2021	12/02/2027	2 500 000	USD	2 385 041
12/02/2021	12/02/2027	2 000 000	GBP	2 323 690
22/01/2021	21/01/2025	2 853 000	USD	2 721 809
27/01/2021	19/07/2022	3 556 000 000	JPY	24 996 485
27/01/2021	19/01/2024	5 538 000 000	JPY	38 928 722
16/02/2021	14/02/2025	1 501 000 000	JPY	10 551 104
25/02/2021	24/02/2023	5 121 000 000	JPY	35 997 469
07/05/2021	24/10/2029	40 000 000	EUR	40 000 000
07/05/2021	24/10/2029	40 000 000	EUR	40 000 000
07/05/2021	08/10/2029	36 000 000	EUR	36 000 000
07/05/2021	08/10/2029	36 000 000	EUR	36 000 000
02/02/2021	02/02/2028	12 235 000	USD	11 672 391
05/02/2021	05/02/2029	1 000 000	EUR	1 000 000
17/03/2021	17/03/2026	48 002 000	EUR	48 002 000
01/03/2021	26/02/2025	1 033 000 000	JPY	7 261 352
09/02/2021	09/02/2028	7 850 000	USD	7 489 029
12/03/2021	12/03/2027	1 195 000	GBP	1 388 405
12/03/2021	12/03/2027	857 000	USD	817 592
12/02/2021	12/02/2026	500 000	EUR	500 000
13/04/2021	06/04/2027	121 607	GBP	141 288
22/02/2021	22/02/2023	1 343 000	EUR	1 343 000
23/02/2021	23/02/2027	1 200 000	EUR	1 200 000
26/02/2021	26/02/2024	2 355 000	USD	2 246 709
02/03/2021	04/03/2025	2 100 000	USD	2 003 434
02/03/2021	01/03/2028	2 420 000	USD	2 308 720
01/03/2021	30/04/2029	13 139 000	EUR	13 139 000
01/03/2021	30/04/2029	13 139 000	EUR	13 139 000
09/03/2021	09/03/2026	1 100 000	EUR	1 100 000
11/03/2021	11/03/2024	280 000	USD	267 125
14/04/2021	14/04/2027	2 000 000	GBP	2 323 690
14/04/2021	14/04/2027	1 163 000	USD	1 109 521
08/03/2021	09/03/2026	10 000 000	USD	9 540 164
12/04/2021	14/07/2031	57 896 000	EUR	57 896 000
12/04/2021	14/07/2031	57 896 000	EUR	57 896 000
15/03/2021	31/12/2025	14 934 000	EUR	14 934 000
04/05/2021	11/05/2026	34 665 000	PLN	7 379 143
18/03/2021	18/03/2027	1 025 000	USD	977 867
19/03/2021	15/03/2024	1 107 000 000	JPY	7 781 527
19/03/2021	15/03/2024	4 709 000 000	JPY	33 101 364
19/03/2021	15/09/2022	1 596 000 000	JPY	11 218 895
24/03/2021	24/03/2031	4 000 000	EUR	4 000 000
24/03/2021	24/03/2026	5 205 000	EUR	5 205 000
24/03/2021	24/03/2026	5 205 000	EUR	5 205 000

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
06/04/2021	04/06/2029	46 947 000	EUR	46 947 000
06/04/2021	04/06/2029	46 947 000	EUR	46 947 000
12/04/2021	26/06/2028	54 410 000	EUR	54 410 000
12/04/2021	26/06/2028	54 410 000	EUR	54 410 000
07/05/2021	20/05/2026	4 160 000	SEK	388 154
05/05/2021	14/05/2031	1 611 000	EUR	1 611 000
31/03/2021	31/03/2031	2 000 000	EUR	2 000 000
06/04/2021	30/03/2027	500 000	EUR	500 000
30/03/2021	30/03/2028	650 000	USD	620 111
07/05/2021	07/05/2027	103 000	GBP	119 670
28/04/2021	29/04/2024	24 724 000	EUR	24 724 000
07/05/2021	31/12/2025	17 386 000	EUR	17 386 000
15/04/2021	16/04/2026	100 000 000	JPY	702 938
14/04/2021	18/04/2028	1 040 000	USD	992 177
14/05/2021	14/05/2027	2 370 000	USD	2 261 019
14/05/2021	14/05/2027	1 934 000	GBP	2 247 008
14/04/2021	09/07/2029	97 489 000	EUR	97 489 000
05/05/2021	21/04/2026	600 000	EUR	600 000
21/04/2021	21/04/2026	1 000 000	USD	954 016
28/04/2021	28/04/2031	2 000 000	EUR	2 000 000
28/04/2021	28/04/2031	2 000 000	EUR	2 000 000
27/05/2021	26/05/2023	2 935 000 000	JPY	20 631 239
27/05/2021	28/05/2025	805 000 000	JPY	5 658 653
22/04/2021	09/07/2029	53 145 500	EUR	53 145 500
06/05/2021	28/05/2027	4 337 000	EUR	4 337 000
04/05/2021	04/05/2028	2 770 000	EUR	2 770 000
15/06/2021	29/06/2027	2 030 000	EUR	2 030 000
05/05/2021	06/05/2031	4 000 000	EUR	4 000 000
10/05/2021	10/05/2023	825 000	EUR	825 000
03/05/2021	02/07/2029	7 880 000	EUR	7 880 000
20/07/2021	03/08/2026	44 530 000	PLN	9 479 107
20/07/2021	03/08/2026	15 025 000	PLN	3 198 374
11/06/2021	11/06/2027	2 230 000	USD	2 127 457
11/06/2021	11/06/2027	4 050 000	GBP	4 705 472
10/05/2021	07/11/2022	1 650 000	USD	1 574 127
19/05/2021	21/05/2029	500 000	EUR	500 000
19/05/2021	19/05/2031	2 000 000	EUR	2 000 000
25/05/2021	26/05/2026	50 000 000	JPY	351 469
10/06/2021	11/06/2025	1 336 000 000	JPY	9 391 255
04/06/2021	21/05/2026	300 000	EUR	300 000
04/06/2021	21/05/2026	400 000	EUR	400 000
28/05/2021	20/08/2031	38 284 000	EUR	38 284 000
28/05/2021	20/08/2031	920 000	EUR	920 000
29/06/2021	30/12/2022	1 314 000 000	JPY	9 236 609
29/06/2021	30/06/2023	4 410 000 000	JPY	30 999 578
21/06/2021	31/12/2025	7 007 000	EUR	7 007 000
18/06/2021	02/06/2026	786 000	EUR	786 000
02/06/2021	02/06/2031	2 000 000	EUR	2 000 000
10/06/2021	05/06/2028	500 000	USD	477 008
15/06/2021	24/09/2029	89 794 800	EUR	89 794 800
09/07/2021	16/07/2031	700 000	EUR	700 000
09/06/2021	11/06/2024	2 075 000	USD	1 979 584
09/06/2021	11/06/2024	1 405 000	USD	1 340 393

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
14/06/2021	14/06/2027	293 000	GBP	340 421
09/07/2021	09/07/2027	487 000	USD	464 606
09/07/2021	09/07/2027	158 000	GBP	183 572
09/07/2021	09/07/2027	2 247 000	GBP	2 610 666
09/07/2021	09/07/2027	1 243 000	USD	1 185 842
02/07/2021	14/06/2027	5 000 000	EUR	5 000 000
30/06/2021	15/06/2026	340 000	EUR	340 000
30/06/2021	15/06/2026	375 000	EUR	375 000
17/06/2021	17/06/2026	1 190 000	EUR	1 190 000
18/06/2021	18/06/2024	3 275 000	EUR	3 275 000
18/06/2021	18/06/2031	2 000 000	EUR	2 000 000
08/07/2021	09/07/2025	725 000 000	JPY	5 096 303
23/06/2021	22/06/2026	500 000	EUR	500 000
23/06/2021	22/06/2026	400 000	EUR	400 000
24/06/2021	24/06/2024	1 520 000	EUR	1 520 000
24/06/2021	23/12/2022	1 490 000	USD	1 421 484
18/06/2021	16/06/2026	12 800 000	USD	12 211 410
29/07/2021	28/07/2023	3 423 000 000	JPY	24 061 577
29/06/2021	29/06/2023	1 500 000	USD	1 431 025
15/07/2021	30/06/2027	453 000	EUR	453 000
30/06/2021	24/06/2024	1 400 000	USD	1 335 623
02/07/2021	02/07/2027	18 000 000	SEK	1 679 512
27/07/2021	28/07/2025	582 000 000	JPY	4 091 101
13/07/2021	14/07/2026	1 000 000 000	JPY	7 029 383
05/07/2021	05/07/2024	1 775 000	EUR	1 775 000
07/07/2021	07/07/2031	2 000 000	EUR	2 000 000
05/07/2021	05/07/2024	450 000	EUR	450 000
06/07/2021	08/07/2024	3 469 000	USD	3 309 483
06/07/2021	29/10/2029	51 053 600	EUR	51 053 600
06/07/2021	06/07/2023	1 200 000	EUR	1 200 000
29/06/2021	27/08/2029	16 497 000	EUR	16 497 000
22/07/2021	07/07/2025	330 000	EUR	330 000
07/07/2021	08/07/2024	1 380 000	USD	1 316 543
08/07/2021	08/07/2024	3 576 000	EUR	3 576 000
12/07/2021	12/07/2022	790 000	EUR	790 000
13/08/2021	13/08/2027	2 970 000	GBP	3 450 680
13/08/2021	13/08/2027	1 992 000	USD	1 900 401
13/07/2021	13/01/2023	500 000	USD	477 008
29/07/2021	14/07/2025	1 150 000	EUR	1 150 000
19/07/2021	19/07/2023	1 865 000	USD	1 779 241
16/07/2021	16/07/2024	3 310 000	EUR	3 310 000
26/07/2021	27/07/2026	500 000 000	JPY	3 514 691
03/08/2021	04/08/2022	171 200 000	JPY	1 203 430
29/07/2021	25/07/2025	3 760 000 000	JPY	26 430 479
14/09/2021	28/09/2026	38 485 000	PLN	8 192 307
14/09/2021	28/09/2026	11 995 000	PLN	2 553 377
23/07/2021	23/01/2023	875 000	EUR	875 000
21/07/2021	23/01/2023	1 740 000	EUR	1 740 000
29/07/2021	29/07/2024	1 000 000	EUR	1 000 000
02/08/2021	03/08/2026	2 500 000	USD	2 385 041
02/08/2021	03/08/2026	8 410 000	EUR	8 410 000
22/07/2021	22/07/2026	9 900 000	USD	9 444 762
13/08/2021	24/07/2028	3 000 000	EUR	3 000 000

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
13/08/2021	23/07/2031	3 000 000	EUR	3 000 000
19/10/2021	21/10/2026	38 188 000	EUR	38 188 000
03/08/2021	04/08/2031	2 000 000	EUR	2 000 000
05/08/2021	05/08/2024	1 825 000	USD	1 741 080
06/08/2021	06/08/2031	3 000 000	EUR	3 000 000
10/08/2021	11/08/2031	3 000 000	EUR	3 000 000
14/09/2021	15/09/2027	2 295 000	GBP	2 666 434
14/09/2021	15/09/2027	1 797 000	USD	1 714 367
03/09/2021	10/08/2026	3 300 000	EUR	3 300 000
19/08/2021	21/08/2023	2 170 000	EUR	2 170 000
24/09/2021	31/12/2025	9 617 000	EUR	9 617 000
02/09/2021	02/09/2031	3 000 000	EUR	3 000 000
02/09/2021	02/09/2031	2 000 000	EUR	2 000 000
22/10/2021	22/10/2027	1 320 000	EUR	1 320 000
17/09/2021	17/09/2024	5 450 000	USD	5 199 389
16/11/2021	30/11/2026	7 690 000	PLN	1 636 971
16/11/2021	30/11/2026	26 185 000	PLN	5 574 004
15/09/2021	26/11/2029	150 000 000	EUR	150 000 000
21/10/2021	21/10/2027	4 000 000	GBP	4 647 380
21/10/2021	21/10/2027	1 993 000	USD	1 901 355
20/09/2021	22/09/2031	2 000 000	EUR	2 000 000
21/09/2021	23/09/2024	1 350 000	EUR	1 350 000
21/10/2021	21/10/2027	1 471 000	EUR	1 471 000
08/10/2021	17/09/2031	2 000 000	EUR	2 000 000
03/11/2021	03/11/2027	477 000	USD	455 066
03/11/2021	03/11/2027	749 000	GBP	870 222
29/09/2021	29/09/2031	2 000 000	EUR	2 000 000
13/10/2021	22/09/2028	2 000 000	EUR	2 000 000
06/10/2021	07/01/2030	63 295 200	EUR	63 295 200
22/10/2021	30/09/2026	600 000	EUR	600 000
08/11/2021	08/11/2028	680 000	EUR	680 000
04/10/2021	31/12/2026	9 523 000	EUR	9 523 000
15/11/2021	29/11/2027	2 042 000	EUR	2 042 000
13/10/2021	13/10/2031	3 000 000	EUR	3 000 000
14/10/2021	07/10/2027	1 965 000	GBP	2 283 025
28/10/2021	24/10/2025	2 481 000 000	JPY	17 439 899
19/10/2021	20/10/2031	1 500 000	EUR	1 500 000
05/11/2021	13/10/2027	2 800 000	EUR	2 800 000
21/10/2021	21/10/2024	1 500 000	EUR	1 500 000
26/11/2021	26/11/2027	1 165 000	USD	1 111 429
26/11/2021	26/11/2027	3 000 000	GBP	3 485 535
26/11/2021	26/11/2027	994 000	EUR	994 000
26/11/2021	19/11/2029	8 357 000	EUR	8 357 000
02/11/2021	26/10/2028	5 000 000	GBP	5 809 225
26/11/2021	19/11/2029	6 390 000	EUR	6 390 000
04/01/2022	18/01/2027	6 440 000	PLN	1 370 884
04/01/2022	18/01/2027	28 260 000	PLN	6 015 710
19/11/2021	29/10/2030	3 000 000	EUR	3 000 000
07/01/2022	18/06/2030	20 000 000	EUR	20 000 000
15/11/2021	16/11/2026	4 495 000	EUR	4 495 000
15/11/2021	16/11/2026	1 720 000	USD	1 640 908
26/11/2021	05/11/2026	770 000	EUR	770 000
12/01/2022	14/01/2026	33 998 000	EUR	33 998 000

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
19/11/2021	19/11/2026	2 155 000	USD	2 055 905
17/12/2021	17/12/2027	1 873 000	USD	1 786 873
17/12/2021	17/12/2027	2 206 000	GBP	2 563 030
17/12/2021	17/12/2027	1 555 000	EUR	1 555 000
01/12/2021	28/01/2027	20 917 000	EUR	20 917 000
28/01/2022	28/01/2028	918 000	EUR	918 000
28/01/2022	28/01/2028	5 500 000	GBP	6 390 148
28/01/2022	28/01/2028	3 086 000	USD	2 944 095
27/12/2021	18/03/2030	150 000 000	EUR	150 000 000
27/12/2021	23/04/2030	100 000 000	EUR	100 000 000
28/02/2022	22/02/2027	1 855 000	EUR	1 855 000
28/02/2022	22/02/2027	800 000	EUR	800 000
09/02/2022	18/01/2027	1 340 000	EUR	1 340 000
18/03/2022	11/03/2030	95 280	GBP	110 701
27/01/2022	28/01/2030	300 000	EUR	300 000
04/03/2022	03/03/2028	5 000 000	GBP	5 809 225
04/03/2022	03/03/2028	4 000 000	USD	3 816 066
04/03/2022	03/03/2028	3 000 000	EUR	3 000 000
16/02/2022	26/01/2027	1 950 000	EUR	1 950 000
28/01/2022	26/01/2026	133 000 000	JPY	934 908
25/02/2022	18/02/2030	8 160 000	EUR	8 160 000
09/02/2022	13/02/2023	700 000	USD	667 811
14/02/2022	14/08/2025	2 290 000	EUR	2 290 000
14/02/2022	14/08/2025	1 250 000	USD	1 192 521
10/02/2022	12/02/2024	2 000 000	EUR	2 000 000
16/02/2022	18/02/2030	1 000 000	EUR	1 000 000
14/02/2022	08/04/2030	9 886 000	EUR	9 886 000
23/02/2022	25/02/2030	2 000 000	EUR	2 000 000
09/03/2022	18/02/2027	1 100 000	EUR	1 100 000
01/03/2022	03/06/2030	150 000 000	EUR	150 000 000
06/05/2022	21/10/2030	60 000 000	EUR	60 000 000
14/04/2022	18/04/2028	4 000 000	USD	3 816 066
14/04/2022	18/04/2028	3 000 000	EUR	3 000 000
14/04/2022	18/04/2028	5 500 000	GBP	6 390 148
25/03/2022	08/03/2027	750 000	EUR	750 000
11/03/2022	11/03/2027	2 450 000	EUR	2 450 000
07/04/2022	15/03/2027	880 000	EUR	880 000
21/03/2022	22/07/2030	100 000 000	EUR	100 000 000
31/03/2022	31/03/2027	1 635 000	EUR	1 635 000
30/03/2022	31/03/2025	1 800 000	EUR	1 800 000
20/04/2022	30/03/2027	600 000	EUR	600 000
12/05/2022	12/05/2028	3 000 000	EUR	3 000 000
12/05/2022	12/05/2028	4 000 000	USD	3 816 066
12/05/2022	12/05/2028	4 000 000	GBP	4 647 380
19/04/2022	26/07/2030	150 000 000	EUR	150 000 000
10/05/2022	19/04/2027	800 000	EUR	800 000
28/04/2022	21/04/2027	3 000 000	EUR	3 000 000
04/05/2022	08/05/2025	2 250 000	USD	2 146 537
20/05/2022	28/04/2027	1 300 000	EUR	1 300 000
14/06/2022	14/06/2028	3 000 000	GBP	3 485 535
14/06/2022	14/06/2028	3 000 000	EUR	3 000 000
14/06/2022	14/06/2028	3 000 000	USD	2 862 049
18/05/2022	19/05/2025	1 150 000	EUR	1 150 000

ISSUE DATE	MATURITY DATE	OUTSTAND. AMOUNT	CCY	OUTSTAND. EUR EQ
02/06/2022	12/05/2027	1 050 000	EUR	1 050 000
06/06/2022	17/05/2027	30 000 000	EUR	30 000 000
09/06/2022	19/05/2027	940 000	EUR	940 000
10/06/2022	20/05/2027	750 000	EUR	750 000
17/06/2022	27/05/2027	1 150 000	EUR	1 150 000
02/06/2022	17/10/2030	100 000 000	EUR	100 000 000
27/06/2022	27/06/2025	1 200 000	EUR	1 200 000
20/11/2019	10/01/2030	500 000	EUR	500 000
20/11/2019	10/01/2030	500 000	EUR	500 000
20/12/2018	20/12/2023	44 039 000	AUD	29 007 377
19/02/2019	20/02/2024	83 600 000	AUD	55 065 209
19/02/2019	20/02/2024	53 089 000	NZD	31 617 533
01/11/2018	02/11/2022	19 760 000 000	IDR	1 270 039
21/02/2019	22/02/2023	18 700 000 000	IDR	1 201 909
30/07/2019	31/07/2024	11 620 000	TRY	663 795
14/11/2019	17/11/2025	7 820 000	TRY	446 719
14/11/2019	17/11/2025	8 110 000	TRY	463 286
12/12/2019	13/12/2029	21 170 000	TRY	1 209 341
12/12/2019	13/12/2027	5 390 000	TRY	307 905
07/08/2019	08/08/2024	20 000 000	ZAR	1 172 917
12/12/2019	13/12/2034	56 990 000	ZAR	3 342 228
08/08/2019	09/08/2024	17 000 000	MXN	808 350
27/12/2019	27/12/2023	29 660 000	MXN	1 410 333
12/12/2019	12/12/2034	25 000 000	AUD	16 466 869
09/03/2020	10/03/2025	25 000 000	ZAR	1 466 147
13/02/2020	14/02/2025	25 000 000	ZAR	1 466 147
13/03/2020	10/01/2030	2 000 000	EUR	2 000 000
19/02/2020	20/02/2024	25 000 000	ZAR	1 466 147
13/02/2020	14/02/2035	56 500 000	ZAR	3 313 491
13/02/2020	16/02/2027	7 440 000	TRY	425 012
18/06/2020	18/06/2030	250 000 000	ZAR	14 661 467
05/03/2020	06/03/2035	37 300 000	ZAR	2 187 491
05/03/2020	08/03/2027	8 400 000	TRY	479 852
18/03/2020	23/03/2023	10 000 000	TRY	571 252
23/03/2020	24/03/2026	9 690 000	TRY	553 543
23/03/2020	22/03/2035	43 300 000	ZAR	2 539 366
02/03/2020	03/03/2023	288 600 000	INR	3 489 431
18/03/2020	19/03/2025	7 250 000 000	IDR	465 981
27/03/2020	30/12/2024	1 000 000	EUR	1 000 000
14/05/2020	14/05/2032	8 000 000	EUR	8 000 000
04/06/2020	04/06/2030	10 000 000	USD	9 540 164
09/06/2020	26/06/2030	100 000 000	JPY	702 938
09/06/2020	26/06/2025	200 000 000	JPY	1 405 877
05/06/2020	05/06/2030	10 000 000	USD	9 540 164
17/06/2020	17/06/2023	900 000	USD	858 615
25/06/2020	25/06/2025	3 850 000	USD	3 672 963
21/07/2020	22/07/2026	9 700 000	TRY	554 115
27/07/2020	17/07/2025	6 990 000	USD	6 668 575
05/08/2020	06/08/2026	23 790 000	TRY	1 359 009
27/07/2020	17/07/2025	20 280 000	AUD	13 357 924
25/08/2020	27/06/2025	1 000 000	USD	954 016
31/08/2020	31/08/2023	1 250 000	USD	1 192 521
31/08/2020	31/08/2023	1 610 000	EUR	1 610 000

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15/09/2020	15/09/2030	112 000 000	USD	106 849 838
26/10/2020	27/10/2023	106 000 000	INR	1 281 634
27/10/2020	28/10/2025	9 430 000	TRY	538 691
27/10/2020	28/10/2022	19 450 000	TRY	1 111 086
22/10/2020	30/12/2030	1 800 000	USD	1 717 230
28/10/2020	29/12/2025	1 000 000	USD	954 016
27/11/2020	30/11/2023	189 100 000	INR	2 286 387
17/02/2021	17/02/2033	5 000 000	EUR	5 000 000
03/12/2020	29/12/2025	2 700 000	USD	2 575 844
03/12/2020	30/12/2030	3 800 000	AUD	2 502 964
17/12/2020	29/12/2025	3 800 000	AUD	2 502 964
17/12/2020	30/12/2030	3 800 000	AUD	2 502 964
14/01/2021	15/01/2026	8 000 000	TRY	457 002
14/01/2021	12/01/2029	18 420 000	TRY	1 052 247
14/01/2021	15/01/2031	1 500 000 000	JPY	10 544 074
10/02/2021	12/02/2026	16 500 000	TRY	942 566
02/03/2021	03/03/2031	43 000 000	TRY	2 456 385
04/03/2021	04/03/2036	40 000 000	USD	38 160 656
03/02/2021	03/02/2026	150 000 000	USD	143 102 461
08/03/2021	12/03/2027	7 670 000	TRY	438 151
08/03/2021	07/03/2031	22 000 000	TRY	1 256 755
22/02/2021	30/12/2030	7 500 000	EUR	7 500 000
22/02/2021	30/12/2030	7 500 000	EUR	7 500 000
02/03/2021	29/12/2025	100 000 000	JPY	702 938
05/03/2021	30/12/2030	2 000 000	EUR	2 000 000
08/03/2021	29/12/2026	300 000 000	JPY	2 108 815
23/03/2021	24/03/2027	7 500 000	TRY	428 439
23/03/2021	23/03/2028	50 000 000	USD	47 700 820
26/03/2021	26/03/2036	12 000 000	AUD	7 904 097
06/04/2021	06/04/2033	3 000 000	EUR	3 000 000
21/04/2021	21/04/2026	5 225 000	USD	4 984 736
26/04/2021	26/04/2036	500 000	EUR	500 000
17/06/2021	18/06/2026	13 500 000	TRY	771 191
17/06/2021	18/06/2026	24 900 000	TRY	1 422 418
03/06/2021	03/06/2033	1 000 000	EUR	1 000 000
13/07/2021	14/07/2026	10 080 000	TRY	575 822
13/07/2021	16/07/2024	16 170 000	TRY	923 715
18/06/2021	18/06/2026	8 488 000	USD	8 097 691
18/06/2021	18/06/2026	5 995 000	USD	5 719 328
18/06/2021	18/06/2026	1 810 000	USD	1 726 770
08/07/2021	08/07/2033	500 000	EUR	500 000
26/07/2021	26/07/2024	200 000 000	JPY	1 405 877
21/07/2021	21/07/2025	8 000 000	USD	7 632 131
04/11/2021	05/11/2026	17 500 000	TRY	999 692
04/11/2021	05/11/2024	15 500 000	TRY	885 441
04/10/2021	30/06/2031	100 000 000	JPY	702 938
14/10/2021	15/10/2031	100 000 000	JPY	702 938
05/11/2021	07/11/2025	5 000 000	BRL	907 523
09/11/2021	09/11/2024	1 700 000	USD	1 621 828
26/01/2022	27/01/2027	14 200 000	BRL	2 577 366
26/01/2022	27/01/2027	10 500 000	TRY	599 815
20/12/2021	28/12/2028	100 000 000	JPY	702 938
13/12/2021	13/12/2028	50 000 000	USD	47 700 820

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20/01/2022	21/01/2026	6 480 000	BRL	1 176 150
08/03/2022	08/03/2042	50 000 000	AUD	32 933 737
18/01/2022	18/01/2042	100 000 000	AUD	65 867 475
25/01/2022	25/01/2029	50 000 000	USD	47 700 820
16/02/2022	17/02/2027	1 000 000	USD	954 016
27/01/2022	27/01/2034	13 000 000	AUD	8 562 772
03/02/2022	03/02/2032	3 000 000 000	JPY	21 088 148
18/02/2022	18/02/2034	13 000 000	AUD	8 562 772
18/02/2022	18/02/2027	1 000 000	USD	954 016
04/04/2022	04/04/2025	1 000 000	EUR	1 000 000
08/04/2022	08/04/2025	2 000 000	EUR	2 000 000
12/04/2022	12/04/2032	1 000 000	EUR	1 000 000
27/04/2022	27/04/2027	16 990 000	EUR	16 990 000
27/04/2022	27/04/2032	20 000 000	USD	19 080 328
03/05/2022	03/05/2025	1 150 000	EUR	1 150 000
09/05/2022	09/05/2037	30 000 000	USD	28 620 492
06/05/2022	06/05/2029	5 000 000	EUR	5 000 000
17/05/2022	28/06/2032	3 800 000	USD	3 625 262
17/05/2022	17/05/2027	5 000 000	EUR	5 000 000
17/05/2022	17/05/2027	5 900 000	EUR	5 900 000
19/05/2022	19/05/2027	15 000 000	EUR	15 000 000
31/05/2022	31/05/2029	50 000 000	EUR	50 000 000
02/06/2022	02/06/2027	3 700 000	EUR	3 700 000
01/06/2022	01/06/2027	1 000 000	EUR	1 000 000
01/06/2022	01/06/2027	4 250 000	EUR	4 250 000
01/06/2022	01/06/2024	700 000	EUR	700 000
22/06/2022	22/06/2037	30 000 000	USD	28 620 492
16/06/2022	16/06/2027	4 300 000	EUR	4 300 000
16/06/2022	16/06/2027	3 400 000	EUR	3 400 000
23/06/2022	23/06/2025	2 400 000	USD	2 289 639
27/06/2022	27/06/2027	500 000	EUR	500 000
28/06/2022	28/06/2027	1 600 000	EUR	1 600 000
09/09/2016	09/09/2027	12 000 000	EUR	12 000 000
18/11/2016	18/11/2027	5 000 000	EUR	5 000 000
29/11/2016	29/11/2027	5 000 000	EUR	5 000 000
16/12/2016	16/12/2027	10 000 000	EUR	10 000 000
18/06/2018	18/06/2026	2 000 000 000	JPY	14 058 766
05/07/2018	05/07/2028	3 000 000 000	JPY	21 088 148
11/07/2018	30/06/2023	2 650 000	EUR	2 650 000
28/09/2018	29/09/2028	1 500 000 000	JPY	10 544 074
28/09/2018	30/06/2023	4 450 000	GBP	5 170 210
28/09/2018	30/06/2023	4 450 000	GBP	5 170 210

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