

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED

(Incorporated in Guernsey)

Report and Financial Statements

December 31, 2018

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OFFICERS

BOARD OF DIRECTORS

S. Beji, Director
R. Benichou, Director
R.H. Fearis, Director
M. Goldfischer, Director
D. Hearse, Director
P. Huger, Director (resigned on April 22th 2019)
A. Taieb, Director (resigned on April 1st 2019)
M. Crabos, Director (the appointment on April 1st 2019)
M.F. Litten, Director (the appointment on April 26th 2019)

SECRETARY

Praxis Secretaries Limited

REGISTERED OFFICE

Sarnia House
Le Truchot
St Peter Port
Guernsey
GY1 4NA

INDEPENDENT AUDITOR

PricewaterhouseCoopers CI LLP
P O Box 321
Royal Bank Place
1 Glatigny Esplanade
St Peter Port
Guernsey
GY1 4ND

DIRECTORS' REPORT

The Directors present their report and the audited financial statements for the year ended December 31, 2018.

ACTIVITIES

The sole activity of Credit Agricole CIB Finance (Guernsey) Limited's ('the Company') consists of issuing Notes or Warrants with returns linked to underlying interest rate, foreign exchange, inflation, share, index, fund, credit and commodity instruments. The Notes or Warrants are issued by the Company on the Luxembourg Stock Exchange. They are systematically bought by Credit Agricole CIB and funds raised by the Company are systematically loaned back to Credit Agricole CIB (at market floating rate plus a margin used to cover general operating expenses of the Company).

In addition, derivatives, such as swaps and options, are systematically entered into by the Company with Credit Agricole CIB in order to economically hedge the Notes, Warrants and loans. As a consequence, the Company bears no net market risk and no credit risk other than the Credit Agricole CIB credit risk.

The Company is wholly owned by Credit Agricole CIB, who is in turn a wholly-owned subsidiary of Credit Agricole S.A.

RESULTS AND DIVIDENDS

The statement of comprehensive income for the year is set out on page 11.

The Directors do not recommend a dividend for the year ended December 31, 2018 (nil for the year ended December 31, 2017).

DIRECTORS

The present membership of the Board is set out on page 3.

INDEPENDENT AUDITOR

The independent auditor, PricewaterhouseCoopers CI LLP is eligible for reappointment.

STATEMENT BY THE RESPONSIBLE PERSON

In connection with the Law of January, 11 2008 of Grand Duchy of Luxembourg on transparency requirements for issuers of securities, I, the undersigned Mickael Crabos, confirm that, to the best of my knowledge, the financial statements prepared in accordance with the applicable set of accounting standards give a true and fair view of the assets, liabilities, financial position and profit or loss of Credit Agricole CIB Finance (Guernsey) Limited and that the management report includes a fair review of the development and performance of the business and the position of the company, together with a description of the principal risks and uncertainties that it faces.

Approved by the Board of Directors and signed on behalf of the Board on May, 02 2019 by:

Director

STATEMENT OF DIRECTORS' RESPONSIBILITIES

The Directors are required by The Companies (Guernsey) Law, 2008 to prepare financial statements for each financial year which give a true and fair view, in accordance with International Financial Reporting Standards adopted by the EU and applicable Guernsey law, of the state of affairs of the Company as at the end of the financial year and of the profit or loss of the Company for that period.

In preparing those financial statements, the Directors are required to:

- Select suitable accounting policies and then apply them consistently;
- Make judgments and estimates that are reasonable and prudent;
- State whether applicable accounting standards have been followed, subject to any material departures disclosed and explained in the financial statements ; and
- Prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Company will continue in business.

The Directors confirm that Credit Agricole CIB (the parent) continues to issue an unconditional guarantee under which it guarantees the prompt payment when due of all obligations and liabilities of the Company.

The Directors confirm that they have complied with the above requirements in preparing the financial statements.

The Directors are responsible for keeping proper accounting records which disclose with reasonable accuracy at any time the financial position of the Company and to enable them to ensure that the financial statements comply with The Companies (Guernsey) Law, 2008. They are also responsible for safeguarding the assets of the Company and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

So far as the Directors are aware, there is no relevant audit information of which the Company's auditor is unaware, and each director has taken all the steps that he or she ought to have taken as a director in order to make himself or herself aware of any relevant audit information and to establish that the Company's auditor is aware of that information.

INDEPENDENT AUDITOR'S REPORT TO THE MEMBERS OF CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED

Report on the audit of the financial statements

Our opinion

In our opinion, the financial statements give a true and fair view of the financial position of Credit Agricole CIB Finance (Guernsey) Limited (the "Company") as at 31 December 2018, and of its financial performance and its cash flows for the year then ended in accordance with International Financial Reporting Standards as adopted by the European Union and have been properly prepared in accordance with the requirements of The Companies (Guernsey) Law, 2008.

What we have audited

The Company's financial statements comprise:

- the statement of financial position as at 31 December 2018;
- the statement of comprehensive income for the year then ended;
- the statement of changes in shareholders' equity for the year then ended;
- the statement of cash flows for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing ("ISAs"). Our responsibilities under those standards are further described in the *Auditor's responsibilities for the audit of the financial statements* section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We are independent of the Company in accordance with the ethical requirements that are relevant to our audit of the financial statements of the Company, as required by the Crown Dependencies' Audit Rules and Guidance. We have fulfilled our other ethical responsibilities in accordance with these requirements.

Our audit approach

Overview

Materiality

- Overall materiality applied was €14.9 million which represents 1% of total assets.

Audit scope

- We have audited the financial statements of the Company only.
- The scope of our audit included only the activities of the Company itself, the primary objective of which is to issue notes (as an issuing vehicle) on the Luxembourg Stock Exchange with the ultimate aim of raising capital on behalf of Crédit Agricole CIB ("CACIB", the parent company).
- The Company is based in Guernsey however significant elements of the operational activities and financial records are outsourced by the directors to the parent, CACIB, in Paris, France.
- In establishing the overall approach to the Company's audit, we determined the type of work that needed to be performed by us, as the lead engagement team, or by an audit team from another PwC network firm. Where the work was performed by another PwC network firm, we determined the level of involvement we needed to have in their audit work to be able to conclude whether sufficient appropriate audit evidence had been obtained as a basis for our opinion on the Company's financial statements as a whole.

Key audit matters

- Valuation of financial instruments
- Unconditional guarantee issued by Crédit Agricole CIB



Audit scope

As part of designing our audit, we determined materiality and assessed the risks of material misstatement in the financial statements. In particular, we considered where the directors made subjective judgements; for example, in respect of significant accounting estimates that involved making assumptions and considering future events that are inherently uncertain. As in all of our audits, we also addressed the risk of management override of internal controls, including among other matters, consideration of whether there was evidence of bias that represented a risk of material misstatement due to fraud.

We tailored the scope of our audit in order to perform sufficient work to enable us to provide an opinion on the financial statements as a whole, taking into account the structure of the Company, the accounting processes and controls, and the industry in which the Company operates. We have also taken into account the fact that the parent company, CACIB: is the primary counterparty to all the financial instruments, other than the financial liabilities held at fair value through the profit or loss; unconditionally guarantees the obligations of the Company in full; and is the counterparty to which the directors outsource significant elements of the Company's operations, accounting records and financial reporting processes.

Materiality

The scope of our audit was influenced by our application of materiality. An audit is designed to obtain reasonable assurance whether the financial statements are free from material misstatement. Misstatements may arise due to fraud or error. They are considered material if individually or in aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of the financial statements.

Based on our professional judgement, we determined certain quantitative thresholds for materiality, including the overall Company materiality for the financial statements as a whole as set out in the table below. These, together with qualitative considerations, helped us to determine the scope of our audit and the nature, timing and extent of our audit procedures and to evaluate the effect of misstatements, both individually and in aggregate on the financial statements as a whole.

<i>Overall materiality</i>	€14.9 million (2017: €17.0 million)
<i>How we determined it</i>	1% of total assets
<i>Rationale for the materiality benchmark</i>	We believe that total assets is the most appropriate benchmark against which to assess materiality based on the Company's activities, its structured low profitability levels and as it is consistent with other such wholly owned structured issuing entities used solely for the financing activities of the parent.

We agreed with the those charged with governance that we would report to them misstatements identified during our audit above €0.74 million, as well as misstatements below that amount that, in our view, warranted reporting for qualitative reasons.

Key audit matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

Key audit matter	How our audit addressed the Key audit matter
<p>Valuation of financial instruments</p> <p>The Company holds various financial instruments which are carried at fair value, including:</p> <ul style="list-style-type: none"> term loans, which are made to the parent company, CACIB, carried at fair value through the profit or loss; derivative financial assets and liabilities traded with the parent company CACIB and structured in such a manner so as to ensure that the valuation and exposure of the assets and liabilities of the Company are exactly offset; and financial liabilities issued by the Company in the form of Euro Medium Term Notes ("the notes") which are listed on the Luxembourg Stock Exchange. These notes are initially all acquired by the parent company, CACIB and may then be traded by the parent on the secondary market, for example. <p>Due to the quantum and subjectivity in the valuation of some of these financial instruments which are valued using valuation models, and to a certain extent non-observable input parameters, there is a heightened risk of material misstatement and hence this is considered a significant risk for audit purposes.</p> <p>Details of these financial instruments are disclosed in notes 2, 4, 5, 7, 8 and 19 to the financial statements.</p>	<p>We updated and reconfirmed our understanding of the Company's control environment, including the specific controls in place at CACIB where these controls are used in the monitoring and valuation of the Company's financial instruments. Controls are assessed at the CACIB level as the parent company is the guarantor and underwriter of the notes, primary counterparty to all financial instruments held by the Company and the party to whom the directors have outsourced significant operational and financial record keeping activities of the Company.</p> <p>In addition to obtaining direct confirmations from CACIB as the counterparty to the financial assets at fair value through the profit or loss and the financial assets and liabilities held for trading, we have performed the procedures set out below.</p> <p>We performed controls testing on each of the information technology systems in place where relevant to the valuation of the Company's financial instruments. As a result, the controls testing had a specific emphasis over:</p> <ul style="list-style-type: none"> the control of the reconciliation between the front and back office systems at CACIB; and the control procedures that ensure that the results of the term loans and derivatives directly offset the value of the notes. <p>On concluding our evaluation of the control environment and the applicable controls in place, we performed substantive testing over valuation for a targeted sample of financial instruments held by the Company at 31 December 2018. These procedures included:</p> <ul style="list-style-type: none"> making inquiries of management and confirming the appropriateness of the respective valuation models used for the valuation of the various financial instruments held by the Company; verifying the information used in the valuation models to appropriate independent sources; where subjective inputs were used in the valuation model, these were agreed for reasonableness within an acceptable range defined in connection with the specifics of each valuation tested; evaluating any significant adjustment made to the valuation models by management; and recalculating the valuation models where appropriate. <p>The above procedures and testing were performed to our satisfaction and there were no matters or misstatements identified which required reporting to those charged with governance.</p>

Unconditional guarantee issued by Cr dit Agricole CIB

As disclosed in the financial statements, CACIB has issued an unconditional guarantee under which it guarantees the prompt payment, when due, of all obligations and liabilities of the Company.

This guarantee is key to the operations of the Company in achieving its primary objective, which is to issue notes (as an issuing vehicle) on the Luxembourg Stock Exchange with the ultimate aim of raising capital on behalf of CACIB.

The unconditional guarantee does not require significant judgement or represent significant estimation uncertainty and therefore we classify this as a 'normal' risk for audit purposes.

However, the lapse of such guarantee, or the ability of the CACIB group to be able to meet such a guarantee could be fundamental to the ongoing ability of the Company in fulfilling its primary objective or the requirements set out in the prospectus related to the notes issued on the Luxembourg Stock Exchange, and therefore we consider the unconditional guarantee to be an area of focus in our audit and accordingly, a key audit matter.

We obtained an understanding of the guarantee in place during our planning phase of the audits with both:

- representatives of the Board of Directors; and
- the joint Group auditors of the CACIB group.

Furthermore, during the audit we also obtained confirmation directly from CACIB that the guarantee remains in place.

We also obtained the audited consolidated financial statements of the CACIB group and confirmed through review of these audited consolidated financial statements, together with discussions and confirmation from the joint group auditors, that the CACIB group has sufficient net assets that it could meet its obligations under the guarantee as at 31 December 2018.

Other information

The directors are responsible for the other information. The other information comprises all the information included in the Report and Financial Statements but does not include the financial statements and our auditor's report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the directors for the financial statements

The directors are responsible for the preparation of financial statements that give a true and fair view in accordance with International Financial Reporting Standards as adopted by the European Union, the requirements of Guernsey law and for such internal control as the directors determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's ability to continue as a going concern, disclosing, as applicable, matters relating to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with ISAs, we exercise professional judgement and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the directors.
- Conclude on the appropriateness of the directors' use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Company's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Company to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our auditor's report unless law or regulation precludes public disclosure about the matter or when, in extremely rare circumstances, we determine that a matter should not be communicated in our report because the adverse consequences of doing so would reasonably be expected to outweigh the public interest benefits of such communication.

Report on other legal and regulatory requirements

Under The Companies (Guernsey) Law, 2008 we are required to report to you if, in our opinion:

- we have not received all the information and explanations we require for our audit;
- proper accounting records have not been kept; or
- the financial statements are not in agreement with the accounting records.

We have no exceptions to report arising from this responsibility.

This report, including the opinion, has been prepared for and only for the members as a body in accordance with Section 262 of The Companies (Guernsey) Law, 2008 and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

Roland Mills
For and on behalf of PricewaterhouseCoopers CI LLP
Chartered Accountants and Recognised Auditor
Guernsey, Channel Islands
02 May 2019

STATEMENT OF COMPREHENSIVE INCOME

	31/12/2018	31/12/2017
	K'EUR	K'EUR
Net gains / (losses) on financial instruments at fair value through profit or loss	Note 12	
- Term loans and time deposits	21 794	37 337
- Euro Medium Term Notes	10 356	(24 313)
- Interest Rate Swaps	(7 230)	6 487
- Currency Interest Rate Swaps	(3 578)	(21 755)
- Caps / Floors	(64)	587
- Warrants	64	(587)
- Index Swaps	(20 046)	3 035
General operating expenses	(1 295)	(790)
NET INCOME AND COMPREHENSIVE INCOME FOR THE YEAR	1	1

The above results for the period all relate to continuing activities.

No other comprehensive income / loss has been recognized in December 31, 2018 or 2017.

Detail of General operating expenses :

- Audit fees	(29)	(28)
- Other fees	(7)	(5)
- Accounting and administration expenses	(205)	(197)
- Costs of IT structure	(986)	(519)
- Publication fees	(21)	(5)
- Legal fees	(47)	(36)
Total General operating expenses	(1 295)	(790)

Details of Related-party expenses :

- Accounting and administration expenses	(205)	(197)
- Costs of IT structure	(986)	(519)
Total Related-party expenses	(1 191)	(716)

STATEMENT OF FINANCIAL POSITION

		31/12/2018	31/12/2017
ASSETS		K'EUR	K'EUR
Financial assets designated at fair value through profit or loss	Note 4	1 396 919	1 614 221
Financial assets held for trading	Note 5	90 528	81 385
Accruals and other assets	Note 9	1 290	816
TOTAL ASSETS		1 488 737	1 696 422
LIABILITIES AND EQUITY SHAREHOLDERS' FUNDS			
CAPITAL AND RESERVES			
Called up share capital	Note 6	15	15
Retained earnings		18	17
Net income/deficit for current year		1	1
EQUITY SHAREHOLDERS' FUNDS		34	33
Due to banks		225	232
Financial liabilities designated at fair value through profit or loss	Note 7	1 357 507	1 596 137
Financial liabilities held for trading	Note 8	114 400	64 606
Accruals and other liabilities	Note 10	16 571	35 414
TOTAL LIABILITIES		1 488 703	1 696 389
TOTAL LIABILITIES AND EQUITY SHAREHOLDERS' FUNDS		1 488 737	1 696 422

All the assets and liabilities are classified as current assets and liabilities since they meet the condition set out in IAS 1.66 in that they are all held primarily for trading.

These financial statements were approved by the Board of Directors and signed on behalf of the Board of Directors on May, 02 2019 by:

STATEMENT OF CHANGES IN SHAREHOLDERS' EQUITY

	Share capital	Retained earnings & net income	Total Equity
	K'EUR	K'EUR	K'EUR
Equity at December 31, 2016	15	17	32
2017 net income	-	1	-
Equity at December 31, 2017	15	18	33
2018 net income	-	1	-
Equity at December 31, 2018	15	19	34

STATEMENT OF CASH FLOWS

	31/12/2018 K'EUR	31/12/2017 K'EUR
Profit issued on the exercise :	-	-
Interest flows provided from Term Loans	(32 584)	(38 430)
Interest flows paid to EMTN	40 226	18 965
Other financial instruments :	(7 642)	19 465
Interest Rate Swaps	951	(14 616)
Currency Interest Rate Swaps	2 549	36 394
Index Swaps	(11 142)	(2 313)
Instruments settled on the year: redemption value	-	-
EMTN	360 227	(107 774)
Term loans and time deposits :	(357 851)	90 092
Interest Rate Swaps	(1 769)	(7 325)
Currency Interest Rate Swaps	(507)	32 643
Index Swap	(143)	(7 819)
Credit Default Swaps	43	184
Variation of other creditors and debtors	7	(69)
Accrued expense	481	(195)
Accrued income	(474)	126
TOTAL NET CASH PROVIDED / (USED) BY OPERATING ACTIVITIES	7	(69)
Opening cash and cash equivalents	(232)	(164)
Net gain/(losses) on cash (assets and liabilities)	-	-
Net gain/(losses) on interbank sight balances (assets and liabilities)	(232)	(164)
Closing cash and cash equivalents	(225)	(232)
Net gain/(losses) on cash (assets and liabilities)	-	-
Net gain/(losses) on interbank sight balances (assets and liabilities)	(225)	(232)
CHANGE IN NET CASH AND CASH EQUIVALENTS	7	(68)

The entity's activity lies in raising cash by issuing EMTNs, and investing the cash in term loans with the Group in addition to hedging the market risks arising from its liabilities through a derivatives portfolio. Hence, all cash flows from these activities are considered to be operational cash flows according to IAS 7 para 15.

NOTES TO THE FINANCIAL STATEMENTS

1. ORGANISATION AND DESCRIPTION OF THE COMPANY

Credit Agricole CIB Finance (Guernsey) Limited ('the Company') is incorporated in Guernsey and is a wholly-owned subsidiary of Credit Agricole CIB (after the universal transfer of capital of Calyon Capital Market International SA), in turn a wholly-owned subsidiary of Credit Agricole S.A (the 'Ultimate Parent Company') incorporated in France.

The Company's sole activity consists of issuing Notes or Warrants with pay offs linked to interest rate, foreign exchange, inflation, share, index, fund, credit and commodity instruments. The Notes or Warrants are issued on the Luxembourg Stock Exchange. They are systematically bought by Credit Agricole CIB and funds raised by the Company systematically loaned back to Credit Agricole CIB (at market floating rate plus a spread and a margin used to cover general operating expenses of the Company).

In addition, derivatives, such as swaps and options, are systematically entered into by the Company with Credit Agricole CIB in order to economically hedge the Notes, Warrants and loans. As a consequence, the Company bears no net market risk and no credit risk other than the Credit Agricole CIB credit risk.

Credit Agricole CIB has issued an unconditional guarantee under which it guarantees the prompt payment when due of all obligations and liabilities of the Company.

The activities, the controls and financial reporting are outsourced and performed in accordance with Credit Agricole CIB France procedures. However, the Board of Directors remains responsible for those activities.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

2.1. Basis for preparation

The Financial Statements were prepared in accordance with International Financial Reporting Standards ('IFRS') and IFRS Interpretations Committee ('IFRSIC') interpretations applicable at December 31, 2018 as adopted by the European Union.

The standards and interpretations used in the financial statements have been supplemented by the provisions of those IFRS as endorsed by the European Union at December 31, 2018 which must be applied for the first time this year. These standards are listed in the parent company's reference document.

The standards and interpretations are identical to those used and described in the Company's Financial Statements at December 31, 2018. Moreover, it is mentioned that when the early application of standards and interpretations is optional, the option is not applied by the Company, unless otherwise indicated.

Furthermore, standards and interpretations that have been published by the IASB but not been adopted yet by the European Union, will become mandatory only as from the date of such adoption. Therefore, the Company has not applied the non-EU adopted standards for the year ended December 31, 2018.

NOTES TO THE FINANCIAL STATEMENTS

IFRS 9 Financial Instruments issued by the IASB has replaced IAS 39 Financial Instruments. It sets new principles of classification and measurement of financial instruments, impairment of credit risk and hedge accounting, excluding macro hedging.

IFRS 9 has entered into force on a mandatory basis for annual accounting periods beginning on or after January 1, 2018.

The Board has considered the impacts of IFRS 9. Before IFRS 9, financial assets and liabilities were classified at fair value through profit or loss or classified as held-for-trading. They continue to be valued in the same way in accordance with IFRS 9 and, therefore, there is no impact on the presentation of the financial statements.

Since January 1, 2018, IFRS 15 "Revenue from contracts with customers" replaced IAS 18 on the recognition of the revenue. This new standard had no impact on the financial statements of Credit Agricole Finance (Guernsey) Limited.

2.2. Use of estimates

Estimates have been made by management when preparing the financial statements. These estimates are based on certain assumptions and involve risks and uncertainties as to their actual achievement in the future. Accounting estimates based on subjective assumptions are principally used to value financial instruments measured at fair value.

Estimates and valuation models are identical to those used by the parent Company. There are defined and monitored using the same control methods.

The valuation of the financial instruments is produced and validated by the parent company as counterparty to all transactions. Credit Agricole CIB produces these valuations using their management information systems and the valuations are controlled by a team attached to the Market Risk Department who are independent of the investing and market operators.

These valuations are based upon:

- Prices or parameters that independent and/or validated by the Market Risk Department using available data sources (market data providers, market consensus, broker data, etc.).
- Models validated by the quantitative teams of the Market Risk Department.

The methodologies and valuation models of financial instruments incorporate all the factors that market participants would use to calculate a price, in accordance with IFRS 13.

2.3. Currency used in financial statements

The financial statements are presented in thousands of Euro (K'Euro). The functional currency of the Company is the Euro and the financial statements are presented in Euro as it most faithfully represents the economic effect of the transactions of the Company.

2.4. Foreign currency translation

Transactions denominated in foreign currency are translated into Euro at the rates ruling at the transaction date. Monetary assets and liabilities denominated in foreign currency at the year-end date are translated at the rates ruling at that date. Exchange gains or losses arising from this conversion are recognized in the statement of comprehensive income.

NOTES TO THE FINANCIAL STATEMENTS

2.5. Cash and cash equivalents

Cash and cash equivalents include cash on hand, demand deposits and other short-term highly investments with original maturities of three months or less.

2.6. Financial instruments

Financial assets or liabilities designated at fair value through profit or loss classified as held for trading are i) assets or liabilities acquired or generated by the Company primarily for purposes of making a profit from short-term price fluctuations or an arbitrage margin or ii) derivatives.

Issued securities that are classified as financial liabilities designated at fair value through profit or loss are recognized at fair value at inception, excluding transaction costs attributable directly to their acquisition (which are booked directly to profit or loss). They are carried at fair value and changes in fair value are taken to profit or loss.

Interest income / expenses on financial instruments are presented combined with the fair value of such instruments in the statement of comprehensive income. The breakdown is disclosed in Note 12 and the Statement of Cash Flows.

Recognition of financial instruments:

Financial instruments are recognized at trade date and are initially measured at fair value.

Derecognition of financial instruments:

A financial asset is fully or partially derecognized if:

- The contractual rights to the cash flows from the financial asset expire or are transferred or are deemed to have expired or been transferred because they belong de facto to one or more beneficiaries;
- Substantially all the risks and rewards of ownership in the financial asset are transferred.

In this case, any rights and obligations created or retained at the time of transfer are recognized separately as assets and liabilities.

If the contractual rights to the cash flows are transferred but some of the risks and rewards of ownership, as well as control, are retained, the financial assets are recognized to the extent of the entity's continuing involvement in the asset.

A financial liability is fully or partially derecognized only when this liability is settled.

NOTES TO THE FINANCIAL STATEMENTS

Determination of the fair value of financial instruments:

The fair value of financial instruments is determined by maximizing the use of observable input data and based on the IFRS 13 hierarchy.

As per IFRS 13, fair value is the price which would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants on the principal markets or on the most advantageous market, at the measurement date.

Fair value applies to each financial asset or liability individually. By exception, it can be measured per portfolio, when the risk management and monitoring strategy so allows and when appropriate documentation exists. Therefore, some fair value parameters are calculated on a net basis when a group of financial assets and liabilities is managed on the basis of its net exposure to market or credit risks.

The Company does not deal with a group of financial assets and liabilities. Each instrument is evaluated individually.

Fair value hierarchy:

The standard classifies the fair values into three levels according to the observable character of input data used for their measurement:

Level 1: fair values corresponding to (non-adjusted) prices on active markets

Level 1 are financial instruments which are directly quoted on an active market to which the entity has access as of the valuation date.

A market is considered active when prices are easily and regularly available from a financial market, a broker, a broker dealer, a price assessment service or a regulatory agency and when these prices represent real transactions performed regularly at arm's length in the market. When the closing quoted price is not available, the Company will particularly refer to the most recent transaction prices of the instrument.

Level 2: fair values assessed based on data directly or indirectly observable, other than those of level

These inputs are directly observable (prices) or indirectly observable (data derived from prices) and generally meet the following characteristics: they are not specific to the entity, they are publicly available / accessible and they are based on market consensus.

These include financial instruments traded over-the-counter which are assessed based on valuation models using observable market data, i.e. data which can be obtained from several sources, independent from internal sources, on a regular basis.

Level 3: fair values for which a significant number of the parameters used for their measurement does not meet the observable nature criteria

The fair value of certain complex market instruments not traded on active markets or able to be priced against observable market data rests on valuation techniques using assumptions which are not supported by data observable on the market for the same or similar financial instruments.

NOTES TO THE FINANCIAL STATEMENTS

These products are reported as level 3. For the most part these are complex interest rate and equity derivative products whose assessment requires, for example, correlation or volatility parameters which are not directly comparable to market data.

Levels 2 and 3 financial instrument valuation methodologies and models factor in all the data that market participants use to calculate a price.

During the year ended at December 31, 2018, there was no significant change in the techniques used for the valuation of the financial instruments held by the Company.

Financial assets are instruments classified as financial assets designated at fair value through profit or loss:

- On one hand, as a result of a genuine intention to trade them,
- On the other hand as these instruments were designated as at fair value by the Company at inception.

Financial liabilities held at fair value through profit or loss:

The portfolio of financial liabilities designated at fair value through profit or loss is made up of the financial liabilities corresponding to the issue of Notes or Warrants whose classification results from an assignment by option.

The management objective of these issuances is not short-term repurchase to generate profit on price variations as part of a transaction activity.

This accounting allocation adjustment within the meaning of IAS 8 (in application of the option offered by IFRS 9) reflects the intention to opt for a fair value valuation by result of these issuances.

In fact, these are hedged by financial instruments managed within the transaction portfolios and the valuation of fair value issues by result aligns the treatment of all related transactions.

This assignment had no impact on the results or the presentation of the financial statements. Moreover, in accordance with the requirements of IFRS 7 applicable to liabilities measured at fair value through profit or loss upon initial recognition, the Company has always communicated the impact of its own risk on the measurement of these issuances.

The default accounting treatment for financial liabilities under IFRS is amortized cost (see IFRS 9.4.2.1), with any embedded derivatives not closely related to the host contract to be separated and recorded as derivatives (which are held at fair value on the statement of financial position).

However, financial liabilities may be recorded at fair value "on option" (i.e. valuation in the statement of financial position at fair value with movement through the statement of comprehensive income) if one of the following conditions is satisfied (see IFRS 9.4.2.2 and IFRS 9.4.3.1, 4.3.5):

- Argument 1: the use of fair value removes or significantly reduces an "accounting mismatch"
- Argument 2: they are part of an activity that is managed and whose performance is measured on a fair value basis
- Argument 3: They contain embedded derivatives which, if the fair value option were not applied, should be separated and recorded on the statement of financial position at fair value with movement through the statement of comprehensive income.

NOTES TO THE FINANCIAL STATEMENTS

The argument used in this case is No. 2.

Under IFRS 9, an entity can, at initial recognition, irrevocably designate a financial asset as measured at fair value through P&L if doing so eliminates or significantly reduces a measurement or recognition inconsistency (sometimes referred to as ‘an accounting mismatch’) that would otherwise arise from measuring assets or liabilities or recognizing the gains and losses on them on different bases.

Under IAS 39 (i.e. prior to 01/01/2018), when the fair value option was used for financial liabilities, all changes in fair value were recorded by P & L counterparty.

Under IFRS9 (i.e. from 01/01/2018), when the fair value option is used for financial liabilities, changes in fair value are now recorded (see IFRS 9, 5.7.7 / 8):

- Shareholders' equity (non-recyclable OCI, see IFRS 9, B5.7.9) for the portion of fair value changes attributable to changes in credit risk, unless this registration method leads to the creation or increase of an accounting mismatch (to which the full changes in fair value are recorded in P & L).
- By P & L for other sources of fair value changes.

According to IFRS9 B5.7.6, the recording of the credit risk effect in changes in the fair value of OCI issues would create an accounting mismatch. As a result, changes in the fair value of the issues attributable to credit risk are recorded in P & L, in the same way as other changes in fair value.

2.7. Dividends

Dividends on ordinary shares are recognized in equity in the period in which they are approved by the Company's shareholders.

3. RISK MANAGEMENT

Management regards the monitoring and controlling of risk as a fundamental part of the management process and accordingly involves its most senior staff in developing risk policy and in monitoring its application. The evaluation of the risks inherent in the Company's activities and the development of policies and procedures to control them is carried out by the senior management at Credit Agricole CIB and reported to the board of Directors.

NOTES TO THE FINANCIAL STATEMENTS

3.1. Credit risk

Credit risk is the risk that a customer or counterparty will be unable or unwilling to meet a commitment that it has entered into with the Company. As described in Note 1, the only unhedged risk is credit risk. However, since all loans and derivatives are concluded exclusively with Credit Agricole CIB, this risk is limited to that of the parent company.

On the liabilities side of the balance sheet, the risk consists of a credit risk of the issuer, which is included in the fair value of the issued products.

In addition, Credit Agricole CIB Finance (Guernsey) Limited receives an unconditional guarantee from its parent company. As a result, the entity has the same credit risk as Credit Agricole CIB.

As a result, the credit risk impact on the valuation of the assets and the credit risk impact on the issuer directly offset each other.

3.2. Interest rate risk

Exposure to interest rate risk is the risk that arises when there is an imbalance between rate and non-rate sensitive assets, liabilities and off balance sheet items. As described in Note 1, the Company hedges all risks other than credit risk through transactions with Credit Agricole CIB and therefore bears no interest rate risk.

3.3. Liquidity risk

Liquidity risk is the risk that the Company will encounter difficulty in realizing assets or otherwise raising funds to meet commitments. The Company perfectly hedges the issue of debt securities through the loans to the parent company which match in all respects the issued debt.

The table below reflects the liquidity risk of the Company by maturity profile.

NOTES TO THE FINANCIAL STATEMENTS

The table below shows the liquidity gap by maturity as at December 31, 2018. This gap is appreciated regarding the contractual maturity of every contract

	Nominal redeemable within three months	Nominal redeemable after three months but within six months	Nominal redeemable after six months but within one year	Nominal redeemable after one year but within five years	Nominal redeemable after five years	Other	Total
Assets	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR
Financial assets designated at fair value through profit or loss	61 710	13 437	135 346	992 445	193 981	-	1 396 919
Financial assets held for trading	9 151	2 485	4 595	62 101	12 196	-	90 528
Accruals and other assets	-	-	-	-	-	1 290	1 290
Total Assets	70 861	15 922	139 941	1 054 546	206 177	1 290	1 488 737
Liabilities							
Equity shareholders' funds	-	-	-	-	-	34	34
Due to banks	-	-	-	-	-	225	225
Financial liabilities designated at fair value through profit or loss	62 876	12 477	134 147	961 334	186 673	-	1 357 507
Financial liabilities held for trading	3 375	3 445	5 082	85 616	16 882	-	114 400
Accruals and other liabilities	4 610	-	712	7 596	2 622	1 031	16 571
Total Liabilities	70 861	15 922	139 941	1 054 546	206 177	1 290	1 488 737
Liquidity gap	-	-	-	-	-	-	-

NOTES TO THE FINANCIAL STATEMENTS

The table below shows the liquidity gap by maturity as at December 31, 2017. This gap is appreciated regarding the contractual maturity of every contract.

	Nominal redeemable within three months	Nominal redeemable after three months but within six months	Nominal redeemable after six months but within one year	Nominal redeemable after one year but within five years	Nominal redeemable after five years	Other	Total
Assets	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR
Financial assets designated at fair value through profit or loss	100 121	149 511	180 659	925 701	258 229	-	1 614 221
Financial assets held for trading	1 307	1 513	6 158	57 657	14 750	-	81 385
Accruals and other assets	-	-	-	-	-	816	816
Total Assets	101 428	151 024	186 817	983 358	272 979	816	1 696 422
Liabilities							
Equity shareholders' funds	-	-	-	-	-	33	33
Due to banks	-	-	-	-	-	232	232
Financial liabilities designated at fair value through profit or loss	92 941	145 419	179 770	932 034	245 973	-	1 596 137
Financial liabilities held for trading	974	1 050	1 292	43 702	17 589	-	64 607
Accruals and other liabilities	7 513	4 555	5 755	7 622	9 417	551	35 413
Total Liabilities	101 428	151 024	186 817	983 358	272 979	816	1 696 422
Liquidity gap	-	-	-	-	-	-	-

NOTES TO THE FINANCIAL STATEMENTS

3.4. Foreign currency risk

Foreign currency risk is the risk that the value of a financial instrument will fluctuate because of changes in foreign exchange rates. The Company's foreign exchange exposure arises from issuing debt in currencies other than Euro. As described in Note 1, the Company transacts only with Credit Agricole CIB and bears no market foreign exchange risk.

NOTES TO THE FINANCIAL STATEMENTS

The table below shows the Company's exposure to currencies at December 31, 2018 (in thousands of Euro).

	AUD	CHF	CNY	EUR	GBP	JPY	PEN	USD	ZAR	Total
Assets										
Due from banks	-	-	-	-	-	-	-	-	-	-
Financial assets designated at fair value through profit or loss	384	10 683	(4)	447 947	24 516	41 747	36	871 583	27	1 396 919
Financial assets held for trading	234	894	1 904	59 408	906	(12 851)	250	39 783	-	90 528
Accruals and other assets	-	-	-	1 278	15	-	-	(3)	-	1 290
Total Assets	618	11 577	1 900	508 633	25 437	28 896	286	911 363	27	1 488 737
Liabilities										
Equity shareholders' funds	-	-	-	34	-	-	-	-	-	34
Due to banks	-	-	-	213	15	-	-	(3)	-	225
Financial liabilities designated at fair value through profit or loss	(2 174)	9 780	1 836	466 895	24 676	54 856	4 170	797 306	162	1 357 507
Financial liabilities held for trading	25 747	1 797	1 840	39 722	2 959	16 822	-	24 262	1 251	114 400
Accruals and other liabilities	(22 955)	-	(1 776)	1 769	(2 213)	(42 782)	(3 884)	89 798	(1 386)	16 571
Total Liabilities	618	11 577	1 900	508 633	25 437	28 896	286	911 363	27	1 488 737

NOTES TO THE FINANCIAL STATEMENTS

The table below shows the Company's exposure to currencies at December 31, 2017 (in thousands of Euro).

	AUD	CAD	CHF	CNY	EUR	GBP	JPY	PEN	USD	ZAR	Total
Assets											
Due from banks	-	-	-	-	-	-	-	-	-	-	-
Financial assets designated at fair value through profit or loss	-	-	1 452	-	515 308	24 170	74 622	-	998 669	-	1 614 221
Financial assets held for trading	(6 137)	(249)	36	314	58 681	1 914	(42 377)	422	68 781	-	81 385
Accruals and other assets	-	-	-	-	(127 496)	1	128 330	-	(19)	-	816
Total Assets	(6 137)	(249)	1 488	314	446 493	26 085	160 575	422	1 067 431	-	1 696 422
Liabilities											
Equity shareholders' funds	-	-	-	-	33	-	-	-	-	-	33
Due to banks	-	-	-	-	252	-	-	-	(20)	-	232
Financial liabilities designated at fair value through profit or loss	5 491	-	4 561	615	543 114	42 766	125 670	4 285	869 345	290	1 596 137
Financial liabilities held for trading	28 778	-	17	13	13 311	1 483	34 905	-	(15 364)	1 463	64 606
Accruals and other liabilities	(40 406)	(249)	(3 090)	(314)	(110 217)	(18 164)	-	(3 863)	213 470	(1 753)	35 414
Total Liabilities	(6 137)	(249)	1 488	314	446 493	26 085	160 575	422	1 067 431	-	1 696 422

NOTES TO THE FINANCIAL STATEMENTS

4. FINANCIAL ASSETS DESIGNATED AT FAIR VALUE THROUGH PROFIT OR LOSS

	31/12/2018 K'EUR	31/12/2017 K'EUR
Term loans designated at fair value through profit or loss		
- Fair Value	1 393 692	1 593 654
- Accrued Interest	3 227	20 567
	1 396 919	1 614 221

Financial assets designated at fair value through P&L are backed to EMTNs so the maturity's dates are correlated (Note 14).

5. FINANCIAL ASSETS HELD FOR TRADING

	31/12/2018 K'EUR	31/12/2017 K'EUR
Financial Assets held for trading		
- Interest Rate Swaps	37 624	46 571
- Currency Interest Rate Swaps	1 074	4 395
- Caps / Floors	385	856
- Warrants	-	424
- Index Swaps	51 445	29 139
	90 528	81 385

6. CALLED UP SHARE CAPITAL

	31/12/2018 K'EUR	31/12/2017 K'EUR
Authorised, called up, issued and fully paid		
100,000 ordinary shares of Eur 0.1525 each	15	15

7. FINANCIAL LIABILITIES DESIGNATED AT FAIR VALUE THROUGH PROFIT OR LOSS

	31/12/2018 K'EUR	31/12/2017 K'EUR
Financial liabilities designated at fair value through Profit or Loss		
- Euro Medium Term Notes	1 357 507	1 596 137
	1 357 507	1 596 137

NOTES TO THE FINANCIAL STATEMENTS

8. FINANCIAL LIABILITIES HELD FOR TRADING

	31/12/2018 K'EUR	31/12/2017 K'EUR
Financial liabilities held for trading		
- Interest Rate Swaps	29 269	31 848
- Currency Interest Rate Swaps	2 775	3 004
- Caps / Floors	-	424
- Warrants	385	856
- Index Swaps	81 971	28 474
	114 400	64 606

Credit Agricole CIB, the parent company, is the only counterparty for all the index swaps held for trading. There is no collateral agreement or netting arrangement between the Company and the parent company. The potential impact of netting arrangements on its financial position is therefore nil.

9. ACCRUALS AND OTHER ASSETS

	31/12/2018 K'EUR	31/12/2017 K'EUR
Accrued income	1 290	816
	1 290	816

10. ACCRUALS AND OTHER LIABILITIES

	31/12/2018 K'EUR	31/12/2017 K'EUR
Accrued expense	1 031	423
Foreign currency positions	15 540	34 440
Accruals and other liabilities	-	551
	16 571	35 414

The foreign currency positions included in Note 10 mainly include the FX spot position revaluations held with Credit Agricole CIB.

11. TAXATION

The Company is liable to pay tax in Guernsey at 0% in line with the standard corporate rate of tax in Guernsey. The Company is not liable for taxation in any other jurisdiction including France.

NOTES TO THE FINANCIAL STATEMENTS

12. NET GAINS OR LOSSES ON FINANCIAL INSTRUMENTS THROUGH PROFIT OR LOSS

	31/12/2018			31/12/2017		
	Accrued & Realized	Fair value	Total	Accrued & Realized	Fair value	Total
	K'EUR			K'EUR		
Term loans and time deposits	34 240	(12 446)	21 794	38 011	(674)	37 337
Euro Medium Term Notes	(35 709)	46 065	10 356	(15 611)	(8 702)	(24 313)
Interest Rate Swaps	(4 570)	(2 660)	(7 230)	12 122	(5 635)	6 487
Currency Interest Rate Swaps	(3 475)	(103)	(3 578)	(35 855)	14 100	(21 755)
Caps / Floors	(64)		(64)	(1)	588	587
Warrants	64		64	1	(588)	(587)
Indexe Swaps	10 810	(30 856)	(20 046)	2 124	911	3 035
	1 296	-	1 296	791	-	791

The net income in December 31, 2018 is generated from the margin applied on the funds raised by the Company, lent to Credit Agricole CIB, less the operating expenses supported by the Company.

NOTES TO THE FINANCIAL STATEMENTS

13. ISSUED SECURITIES REPORT

	31/12/2018											
	NOMINAL AMOUNT		QUANTITY				PRODUCT TYPE					
	K'Currency	K'EUR	Initial Stock	Matured	New Issue	Final Stock	Index	Forex	Hybrid	Inflation	Rate	Final Stock
AUD	39 775	24 481	21	(12)	-	9	-	-	4	-	5	9
CAD	-	-	1	(1)	-	-	-	-	-	-	-	-
CHF	12 005	10 692	4	(4)	9	9	7	-	-	-	2	9
CNY	14 000	1 776	1	(1)	1	1	-	-	-	-	1	1
EUR	448 432	448 432	122	(54)	53	121	76	-	15	2	28	121
GBP	24 063	26 622	11	(5)	3	9	2	-	1	-	6	9
JPY	10 658 000	84 283	91	(54)	1	38	1	5	17	-	15	38
PEN	15 000	3 884	1	-	-	1	-	-	-	-	1	1
USD	885 960	772 921	277	(126)	146	297	107	19	92	-	79	297
ZAR	22 900	1 386	3	-	-	3	-	1	2	-	-	3
Total	1 374 477		532	(257)	213	488	193	25	131	2	137	488

NOTES TO THE FINANCIAL STATEMENTS

31/12/2017												
NOMINAL AMOUNT			QUANTITY				PRODUCT TYPE					
K'Currency	K'EUR		Initial Stock	Matured	New Issue	Final Stock	Index	Forex	Hybrid	Inflation	Rate	Final Stock
AUD	70 251	45 771	34	(14)	1	21	-	2	5	-	14	21
CAD	375	249	1	-	-	1	-	1	-	-	-	1
CHF	5 317	4 542	8	(6)	2	4	2	-	1	-	1	4
CNY	2 450	314	1	-	-	1	-	-	-	-	1	1
EUR	481 837	481 837	129	(56)	49	122	47	-	27	4	44	122
GBP	37 503	42 315	10	(1)	2	11	2	1	-	-	8	11
JPY	27 360 002	202 787	119	(28)	-	91	-	13	49	-	29	91
NOK	-	-	1	(1)	-	-	-	-	-	-	-	-
PEN	15 000	3 863	1	-	-	1	-	-	-	-	1	1
TRY	-	-	6	(6)	-	-	-	-	-	-	-	-
USD	938 478	782 913	275	(90)	92	277	51	35	99	2	90	277
ZAR	26 000	1 753	8	(5)	-	3	-	1	2	-	-	3
Total	1 566 345		593	(207)	146	532	102	53	183	6	188	532

Information disclosed above represents the outstanding nominal amount of issued notes as of December 31, 2018 and December 31, 2017.
This amount does not include premium, accrued interest and fair value adjustments.

NOTES TO THE FINANCIAL STATEMENTS

14. CHARACTERISTICS OF THE ISSUANCES AND WARRANTS

14.1. Stock of Issuances:

ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS0930038962	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/05/2023	17/05/2023	AUD	300	185	HYBRID
XS0944484095	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/07/2023	05/07/2023	AUD	3 270	2 013	HYBRID
XS0952565546	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/07/2023	12/07/2023	AUD	12 750	7 847	HYBRID
XS1118678363	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/11/2026	07/11/2026	AUD	11 666	7 180	HYBRID
				27 986	17 225	

XS0356526045	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/04/2023	07/04/2023	AUD	2 481	1 527	IRD
XS0857663339	Issuance/BondCLFGSPP EMTN/0D/05/12/2022/5.05%	05/12/2022	AUD	1 900	1 169	IRD
XS0871802392	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/01/2019	08/01/2019	AUD	406	250	IRD
XS0892018705	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/02/2019	27/02/2019	AUD	5 230	3 219	IRD
XS1581953566	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/10/2030	06/10/2030	AUD	1 772	1 091	IRD
				11 789	7 256	

Total	AUD	39 775	24 481
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XS1667680398	Issuance/BondEMTN CACIGBEI XS1667680398/0D/TAUX/30/07/2019	30/07/2019	CHF	2 000	1 781	EQUITY
XS1667682923	Issuance/BondEMTN CACIGBEI XS1667682923/0D/TAUX/19/07/2019	19/07/2019	CHF	970	864	EQUITY
XS1667687054	Issuance/BondEMTN CACIGBEI XS1667687054/0D/TAUX/28/02/2020	28/02/2020	CHF	500	445	EQUITY
XS1753675351	Issuance/BondEMTN CACIGBEI XS1753675351/0D/TAUX/08/06/2020	08/06/2020	CHF	900	802	EQUITY
XS1753675435	Issuance/BondEMTN CACIGBEI XS1753675435/0D/TAUX/08/06/2020	08/06/2020	CHF	500	445	EQUITY
XS1782029018	Issuance/BondEMTN CACIGBEI XS1782029018/0D/TAUX/04/09/2019	04/09/2019	CHF	1 635	1 456	EQUITY
XS1849258345	Issuance/BondEMTN CACIGBEI XS1849258345/0D/TAUX/28/12/2023	28/12/2023	CHF	500	446	EQUITY
				7 005	6 239	

XS1782027822	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/08/2019	27/08/2019	CHF	2 500	2 227	HYBRID
XS1782028390	Issuance/BondCLFGSPP EMTN/0D/TAUX/04/09/2019	04/09/2019	CHF	2 500	2 227	HYBRID
				5 000	4 453	

Total	CHF	12 005	10 692
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XS1753676169	Issuance/BondEMTN CACIB GUERNESEY 3Y/3Y/TAUX/03/08/2021	03/08/2021	CNY	14 000	1 776	HYBRID
			Total	CNY	14 000	1 776

GG00BF8H6G56	Issuance/BondCERTIFICAT CLFGSPP/0D/TAUX/27/12/2019	27/12/2019	EUR	1 023	1 023	EQUITY
XS1279296617	Issuance/BondEIS CACIGBEI/5Y/TAUX/09/12/2021	09/12/2021	EUR	5 200	5 200	EQUITY
XS1417390934	Issuance/BondEMTN CACIGB EIS/0D/TAUX/24/05/2022	24/05/2022	EUR	2 101	2 101	EQUITY
XS1417391312	Issuance/BondEIS CACIGBEI/0D/TAUX/27/05/2019	27/05/2019	EUR	500	500	EQUITY
XS1417391585	Issuance/BondEMTN CACIGBEI XS1417391585/0D/TAUX/12/06/2019	12/06/2019	EUR	2 000	2 000	EQUITY
XS1417391668	Issuance/BondEMTN CACIGB EIS/0D/TAUX/14/06/2021	14/06/2021	EUR	1 750	1 750	EQUITY
XS1417392807	Issuance/BondEMTN CACIGBEIS/0D/TAUX/28/06/2021	28/06/2021	EUR	3 040	3 040	EQUITY
XS1417393367	Issuance/BondEMTN CACIGB EIS/0D/TAUX/06/07/2020	06/07/2020	EUR	4 250	4 250	EQUITY
XS1581949457	Issuance/BondEMTN CACIGB EIS/2Y/TAUX/11/07/2019	11/07/2019	EUR	500	500	EQUITY
XS1581949614	Issuance/BondEMTN CACIGBEI/3Y/TAUX/20/07/2020	20/07/2020	EUR	640	640	EQUITY
XS1581951438	Issuance/BondEMTN CACIGBEI/5Y/ACTIONS/31/08/2022	31/08/2022	EUR	2 175	2 175	EQUITY
XS1581952675	Issuance/BondEMTN CACIGBEI XS1581952675/0D/TAUX/16/09/2019	16/09/2019	EUR	7 830	7 830	EQUITY
XS1581953210	Issuance/BondEMTN CACIGBEI XS1581953210/0D/TAUX/28/09/2020	28/09/2020	EUR	1 000	1 000	EQUITY

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NOTES TO THE FINANCIAL STATEMENTS

ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1581953483	Issuance/BondEMTN CACIGBEI EIS/5Y/TAUX/04/10/2022	04/10/2022	EUR	1 891	1 891	EQUITY
XS1581955181	Issuance/BondEMTN CACIGBEI XS1581955181/0D/TAUX/24/11/2022	24/11/2022	EUR	2 454	2 454	EQUITY
XS1581955348	Issuance/BondEMTN CACIGBEI EIS/5Y/TAUX/24/10/2022	24/10/2022	EUR	1 550	1 550	EQUITY
XS1581955934	Issuance/BondEMTN CACIGBEI XS1581955934/0D/TAUX/07/11/2022	07/11/2022	EUR	600	600	EQUITY
XS1581956072	Issuance/BondEMTN CACIGB EIS/3Y/TAUX/09/11/2020	09/11/2020	EUR	750	750	EQUITY
XS1581958953	Issuance/BondEMTN CACIGBEI XS1581958953/0D/TAUX/20/11/2020	20/11/2020	EUR	1 050	1 050	EQUITY
XS1581959092	Issuance/BondEMTN CACIGBEI XS1581959092/0D/TAUX/22/11/2022	22/11/2022	EUR	1 430	1 430	EQUITY
XS1667678061	Issuance/BondEMTN CACIGBEI XS1667678061/0D/TAUX/07/12/2020	07/12/2020	EUR	1 300	1 300	EQUITY
XS1667681362	Issuance/BondEMTN CACIGBEI XS1667681362/0D/TAUX/06/02/2023	06/02/2023	EUR	1 600	1 600	EQUITY
XS1667681958	Issuance/BondEMTN CACIGBEI XS1667681958/0D/TAUX/05/12/2019	05/12/2019	EUR	500	500	EQUITY
XS1667682170	Issuance/BondEMTN CACIGBEI XS1667682170/0D/TAUX/19/12/2022	19/12/2022	EUR	700	700	EQUITY
XS1667682337	Issuance/BondEMTN CACIGBEI XS1667682337/0D/TAUX/19/12/2022	19/12/2022	EUR	2 000	2 000	EQUITY
XS1667682766	Issuance/BondEMTN CACIGBEI XS1667682766/0D/TAUX/24/01/2023	24/01/2023	EUR	650	650	EQUITY
XS1667683061	Issuance/BondEMTN CACIGBEI XS1667683061/0D/TAUX/30/01/2023	30/01/2023	EUR	1 300	1 300	EQUITY
XS1667683574	Issuance/BondEMTN CACIGBEI XS1667683574/0D/TAUX/08/02/2021	08/02/2021	EUR	1 050	1 050	EQUITY
XS1667683905	Issuance/BondEMTN CACIGBEI XS1667683905/0D/TAUX/16/08/2021	16/08/2021	EUR	750	750	EQUITY
XS1667684036	Issuance/BondEMTN CACIGBEI XS1667684036/0D/TAUX/20/02/2023	20/02/2023	EUR	500	500	EQUITY
XS1667684119	Issuance/BondEMTN CACIGBEI XS1667684119/0D/TAUX/21/02/2023	21/02/2023	EUR	1 155	1 155	EQUITY
XS1667684382	Issuance/BondEMTN CACIGBEI XS1667684382/0D/TAUX/23/02/2023	23/02/2023	EUR	1 150	1 150	EQUITY
XS1667685942	Issuance/BondEMTN CACIGBEI XS1667685942/0D/TAUX/20/02/2023	20/02/2023	EUR	2 500	2 500	EQUITY
XS1667686833	Issuance/BondEMTN CACIGBEI XS1667686833/0D/TAUX/26/02/2020	26/02/2020	EUR	500	500	EQUITY
XS1707274368	Issuance/BondEMTN CACIGBEI XS1707274368/0D/TAUX/06/04/2021	06/04/2021	EUR	600	600	EQUITY
XS1707275092	Issuance/BondEMTN CACIGBEI XS1707275092/0D/TAUX/11/04/2023	11/04/2023	EUR	700	700	EQUITY
XS1707278195	Issuance/BondEMTN CACIGBEI XS1707278195/0D/TAUX/26/04/2023	26/04/2023	EUR	1 200	1 200	EQUITY
XS1707278278	Issuance/BondEMTN CACIGBEI XS1707278278/0D/TAUX/26/04/2021	26/04/2021	EUR	20 693	20 693	EQUITY
XS1707278351	Issuance/BondEMTN CACIGBEI XS1707278351/0D/TAUX/03/05/2021	03/05/2021	EUR	500	500	EQUITY
XS1753669206	Issuance/BondEMTN CACIGBEI XS1753669206/0D/TAUX/28/06/2023	28/06/2023	EUR	650	650	EQUITY
XS1753669891	Issuance/BondEMTN CACIGBEI XS1753669891/0D/TAUX/11/07/2023	11/07/2023	EUR	500	500	EQUITY
XS1753669974	Issuance/BondEMTN CACIGBEI XS1753669974/0D/TAUX/13/07/2021	13/07/2021	EUR	1 180	1 180	EQUITY
XS1753670048	Issuance/BondEMTN CACIGBEI XS1753670048/0D/TAUX/17/07/2023	17/07/2023	EUR	2 370	2 370	EQUITY
XS1753670634	Issuance/BondEMTN CACIGBEI XS1753670634/0D/TAUX/21/06/2021	21/06/2021	EUR	1 500	1 500	EQUITY
XS1753671368	Issuance/BondEMTN CACIGBEI XS1753671368/0D/TAUX/13/07/2020	13/07/2020	EUR	700	700	EQUITY
XS1753671442	Issuance/BondEMTN CACIGBEI XS1753671442/0D/TAUX/17/07/2020	17/07/2020	EUR	500	500	EQUITY
XS1753671525	Issuance/BondEMTN CACIGBEI XS1753671525/0D/TAUX/17/07/2023	17/07/2023	EUR	300	300	EQUITY
XS1753674628	Issuance/BondEMTN CACIGBEI XS1753674628/0D/TAUX/30/07/2021	30/07/2021	EUR	550	550	EQUITY
XS1782027236	Issuance/BondEMTN CACIGBEI XS1782027236/0D/TAUX/09/08/2021	09/08/2021	EUR	21 653	21 653	EQUITY
XS1782027665	Issuance/BondEMTN CACIGBEI XS1782027665/0D/TAUX/24/08/2023	24/08/2023	EUR	500	500	EQUITY
XS1782028127	Issuance/BondEMTN CACIGBEI XS1782028127/0D/TAUX/07/09/2023	24/08/2021	EUR	1 710	1 710	EQUITY
XS1782028630	Issuance/BondEMTN CACIGBEI XS1782028630/0D/TAUX/19/09/2023	19/09/2023	EUR	1 950	1 950	EQUITY
XS1782028804	Issuance/BondEMTN CACIGBEI XS1782028804/0D/TAUX/10/08/2020	10/08/2020	EUR	1 275	1 275	EQUITY
XS1782028986	Issuance/BondEMTN CACIGBEI XS1782028986/0D/TAUX/17/08/2020	17/08/2020	EUR	1 250	1 250	EQUITY
XS1782029109	Issuance/BondEMTN CACIGBEI XS1782029109/0D/TAUX/06/09/2021	06/09/2021	EUR	750	750	EQUITY
XS1782029364	Issuance/BondEMTN CACIGBEI XS1782029364/0D/TAUX/21/09/2020	21/09/2020	EUR	4 800	4 800	EQUITY
XS1782029877	Issuance/BondEMTN CACIGBEI XS1782029877/0D/TAUX/05/10/2021	05/10/2021	EUR	650	650	EQUITY
XS1782032152	Issuance/BondEMTN CACIGBEI XS1782032152/0D/TAUX/05/10/2021	05/10/2021	EUR	650	650	EQUITY
XS1782032236	Issuance/BondEMTN CACIGBEI XS1782032236/0D/TAUX/28/09/2023	28/09/2023	EUR	1 500	1 500	EQUITY
XS1782032665	Issuance/BondEMTN CACIGBEI XS1782032665/0D/TAUX/15/10/2020	15/10/2020	EUR	2 040	2 040	EQUITY
XS1782032749	Issuance/BondEMTN CACIGBEI XS1782032749/0D/TAUX/15/04/2020	15/04/2020	EUR	500	500	EQUITY
XS1782033556	Issuance/BondEMTN CACIGBEI XS1782033556/0D/TAUX/08/10/2021	08/10/2021	EUR	5 245	5 245	EQUITY
XS1782034448	Issuance/BondEMTN CACIGBEI XS1782034448/0D/TAUX/15/10/2020	15/10/2020	EUR	600	600	EQUITY
XS1782034794	Issuance/BondEMTN CACIGBEI XS1782034794/0D/TAUX/23/10/2023	23/10/2023	EUR	2 140	2 140	EQUITY
XS1782034950	Issuance/BondEMTN CACIGBEI XS1782034950/0D/TAUX/25/10/2021	25/10/2021	EUR	940	940	EQUITY
XS1782035098	Issuance/BondEMTN CACIGBEI XS1782035098/0D/TAUX/18/10/2023	18/10/2023	EUR	1 200	1 200	EQUITY

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XS1782035171	Issuance/BondEMTN CACIGBEI XS1782035171/0D/TAUX/30/10/2020	30/10/2020	EUR	1 180	1 180	EQUITY
XS1782035254	Issuance/BondEMTN CACIGBEI XS1782035254/0D/TAUX/30/10/2023	30/10/2023	EUR	840	840	EQUITY
XS1782035338	Issuance/BondEMTN CACIGBEI XS1782035338/0D/TAUX/01/11/2021	01/11/2021	EUR	7 020	7 020	EQUITY
XS1782035411	Issuance/BondEMTN CACIGBEI XS1782035411/0D/TAUX/29/10/2021	29/10/2021	EUR	11 093	11 093	EQUITY
XS1782035841	Issuance/BondEMTN CACIGBEI XS1782035841/0D/TAUX/09/11/2023	09/11/2023	EUR	500	500	EQUITY
XS1782036062	Issuance/BondEMTN CACIGBEI XS1782036062/0D/TAUX/14/11/2023	14/11/2023	EUR	1 100	1 100	EQUITY
XS1849257537	Issuance/BondEMTN CACIGBEI XS1849257537/0D/TAUX/22/11/2023	22/11/2023	EUR	1 900	1 900	EQUITY
XS1849257701	Issuance/BondEMTN CACIGBEI XS1849257701/0D/TAUX/29/11/2021	15/11/2021	EUR	2 520	2 520	EQUITY
XS1849257883	Issuance/BondEMTN CACIGBEI XS1849257883/0D/TAUX/07/12/2021	07/12/2021	EUR	1 000	1 000	EQUITY
XS1849258188	Issuance/BondEMTN CACIGBEI XS1849258188/0D/TAUX/13/12/2023	13/12/2023	EUR	1 020	1 020	EQUITY
				166 858	166 858	

FR0010479535	Issuance/BondCLFGSPP EMTN/5Y/TAUX/29/12/2021	29/12/2021	EUR	8 964	8 964	HYBRID
XS0225461804	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/30/09/2020	30/09/2020	EUR	5 000	5 000	HYBRID
XS0233395440	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/10/11/2020	10/11/2020	EUR	1 000	1 000	HYBRID
XS0266855245	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/30/12/2021	30/12/2021	EUR	10 285	10 285	HYBRID
XS0593537136	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2019	30/03/2019	EUR	10 000	10 000	HYBRID
XS1190191848	Issuance/BondCLFGSPP EMTN/0D/30/12/2019/4.87%	30/12/2019	EUR	3 733	3 733	HYBRID
XS1220029422	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2020	30/06/2020	EUR	280	280	HYBRID
XS1253097718	Issuance/BondCLFGSPP EMTN/0D/30/06/2020/5.57%	30/06/2020	EUR	1 027	1 027	HYBRID
XS1254830463	Issuance/BondCLFGSPP EMTN/0D/30/06/2020/5.05%	30/06/2020	EUR	1 680	1 680	HYBRID
XS1269709272	Issuance/BondCLFGSPP EMTN/0D/30/06/2020/2.4%	30/06/2020	EUR	1 463	1 463	HYBRID
XS1279292111	Issuance/BondCLFGSPP EMTN/0D/-EURIBOR3M/30/12/2020	30/12/2020	EUR	480	480	HYBRID
XS1279295726	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	EUR	493	493	HYBRID
XS1581950034	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	EUR	1 000	1 000	HYBRID
XS1581950117	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	EUR	1 000	1 000	HYBRID
XS1581950208	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	EUR	1 000	1 000	HYBRID
				47 405	47 405	

XS0195963623	Issuance/BondCLFGSPP EMTN/0D/24/12/2020/1.8%	09/07/2019	EUR	6 000	6 000	INFLATION
XS0380041318	Issuance/BondCLFGSPP EMTN/30Y/TAUX/25/06/2037	30/07/2023	EUR	3 000	3 000	INFLATION
				9 000	9 000	

FR0010185884	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/15/04/2022	15/04/2022	EUR	20 000	20 000	IRD
FR0010202234	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/01/06/2020	01/06/2020	EUR	5 000	5 000	IRD
FR0010675140	Issuance/BondCLFGSPP EMTN/0D/17/10/2019/6.21%	17/10/2019	EUR	10 000	10 000	IRD
FR0010675579	Issuance/BondCLFGSPP EMTN/0D/17/10/2021/6.265%	17/10/2021	EUR	10 000	10 000	IRD
FR0010675587	Issuance/BondCLFGSPP EMTN/0D/17/10/2022/6.29%	17/10/2022	EUR	10 000	10 000	IRD
XS0201295499	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/07/10/2024	07/10/2024	EUR	8 000	8 000	IRD
XS0211449755	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/01/02/2025	01/02/2025	EUR	3 000	3 000	IRD
XS0243151346	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/03/02/2026	03/02/2026	EUR	10 000	10 000	IRD
XS0244021001	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/20/02/2026	20/02/2026	EUR	10 000	10 000	IRD
XS0247335309	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/13/03/2026	13/03/2026	EUR	10 000	10 000	IRD
XS0281948389	Issuance/BondCLFINGUE SPP EMTN/0D/27/06/2021/4.05%	27/06/2021	EUR	2 200	2 200	IRD
XS0444903586	Issuance/BondCLFGSPP EMTN/0D/TAUX/11/09/2019	11/09/2019	EUR	11 050	11 050	IRD
XS0446757907	Issuance/BondCLFGSPP EMTN/0D/TAUX/18/09/2019	18/09/2019	EUR	13 966	13 966	IRD
XS0450917322	Issuance/BondCLFGSPP EMTN/0D/TAUX/16/09/2019	16/09/2019	EUR	1 024	1 024	IRD
XS0547880376	Issuance/BondCLFGSPP EMTN/0D/TAUX/22/10/2020	22/10/2020	EUR	2 000	2 000	IRD
XS0856490866	Issuance/BondCLFGSPP EMTN/0D/TAUX/26/11/2019	26/11/2019	EUR	1 000	1 000	IRD
XS0872917405	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/02/2019	21/02/2019	EUR	7 692	7 692	IRD
XS0896884342	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/09/2019	28/09/2019	EUR	2 497	2 497	IRD
XS0932287823	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/03/2020	14/03/2020	EUR	240	240	IRD
XS1199497428	Issuance/BondCLFGSPP EMTN/0D/TAUX/13/03/2020	13/03/2020	EUR	2 000	2 000	IRD

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XS1254830117	Issuance/BondCLFGSPP EMTN/0D/TAUX/13/07/2020	13/07/2020	EUR	1 200	1 200	IRD
XS1263868421	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/08/2019	05/08/2019	EUR	25 000	25 000	IRD
XS1279292038	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/12/2022	21/12/2022	EUR	1 300	1 300	IRD
XS1279292202	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/01/2021	06/01/2021	EUR	1 500	1 500	IRD
XS1279294323	Issuance/BondCASAP EMTN/0D/TAUX/27/09/2021	27/09/2021	EUR	5 500	5 500	IRD
XS1417391742	Issuance/BondCLFGSPP EMTN/0D/TAUX/15/06/2022	15/06/2022	EUR	25 000	25 000	IRD
XS1417391825	Issuance/BondCLFGSPP EMTN/0D/TAUX/15/06/2022	15/06/2022	EUR	25 000	25 000	IRD
XS1667684200	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/02/2019	21/02/2019	EUR	1 000	1 000	IRD
				225 169	225 169	

Total	EUR	448 432	448 432
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XS1581952915	Issuance/BondEMTN CACIGBEI XS1581952915/0D/TAUX/29/09/2022	29/09/2022	GBP	1 070	1 184	EQUITY
XS1782036229	Issuance/BondEMTN CACIGBEI XS1782036229/0D/TAUX/16/11/2020	16/11/2020	GBP	1 000	1 106	EQUITY
				2 070	2 290	

XS1753673737	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	GBP	1 000	1 106	HYBRID
				1 000	1 106	

XS0188553647	Issuance/BondCLFINGUE SPP EMTN/10Y/20/01/2020/6.1%	20/01/2020	GBP	8 416	9 311	IRD
XS0188589674	Issuance/BondCLFINGUE SPP EMTN/10Y/20/01/2020/6.1%	20/01/2020	GBP	7 032	7 780	IRD
XS0838831625	Issuance/BondCLFGSPP EMTN/0D/17/10/2022/3.2%	17/10/2022	GBP	1 000	1 106	IRD
XS1224403979	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/05/2019	05/05/2019	GBP	1 100	1 217	IRD
XS1279293606	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/04/2021	27/04/2021	GBP	2 445	2 705	IRD
XS1417392559	Issuance/BondCLFGSPP EMTN/0D/TAUX/22/06/2022	22/06/2022	GBP	1 000	1 107	IRD
				20 993	23 226	

Total	GBP	24 063	26 622
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XS1581957559	Issuance/BondEMTN CACIGBEI XS1581957559/0D/TAUX/15/02/2019	15/02/2019	JPY	48 000	380	EQUITY
				48 000	380	

XS0882768335	Issuance/BondCLFGSPP EMTN/0D/15/02/2019/2.8%	15/02/2019	JPY	1 500 000	11 862	FX
XS0923440373	Issuance/BondCLFGSPP EMTN/0D/17/05/2022/2.9%	17/05/2022	JPY	1 000 000	7 908	FX
XS0959648691	Issuance/BondCLFGSPP EMTN/0D/20/08/2019/2.4%	20/08/2019	JPY	200 000	1 582	FX
XS0965106593	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/09/2020	09/09/2020	JPY	200 000	1 582	FX
XS0982264433	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/10/2022	24/10/2022	JPY	500 000	3 953	FX
				3 400 000	26 887	

XS0653514553	Issuance/BondCLFGSPP EMTN/0D/30/09/2021/2.76%	30/09/2021	JPY	300 000	2 372	HYBRID
XS0669430380	Issuance/BondCLFGSPP EMTN/0D/29/09/2021/2.4%	29/09/2021	JPY	400 000	3 163	HYBRID
XS0901302934	Issuance/BondCLFGSPP EMTN/0D/27/03/2023/2.2%	27/03/2023	JPY	150 000	1 186	HYBRID
XS0953199717	Issuance/BondCLFGSPP EMTN/0D/29/09/2020/3.35%	29/09/2020	JPY	100 000	791	HYBRID
XS0956250889	Issuance/BondCLFGSPP EMTN/0D/28/09/2020/1.57%	28/09/2020	JPY	100 000	791	HYBRID
XS0969264729	Issuance/BondCLFGSPP EMTN/0D/28/09/2020/2.2%	28/09/2020	JPY	100 000	791	HYBRID
XS0979052825	Issuance/BondCLFGSPP EMTN/0D/28/12/2023/2.27%	28/12/2023	JPY	300 000	2 372	HYBRID
XS0986224037	Issuance/BondCLFGSPP EMTN/0D/04/01/2021/2%	04/01/2021	JPY	1 000 000	7 908	HYBRID
XS0990472168	Issuance/BondCLFGSPP EMTN/0D/24/12/2020/1.8%	24/12/2020	JPY	50 000	395	HYBRID
XS0993245033	Issuance/BondCLFGSPP EMTN/0D/28/12/2023/2.6%	28/12/2023	JPY	100 000	791	HYBRID
XS0994514833	Issuance/BondCLFGSPP EMTN/0D/27/12/2019/2.1%	27/12/2019	JPY	100 000	791	HYBRID
XS0997291983	Issuance/BondCLFGSPP EMTN/0D/29/12/2020/1.6%	29/12/2020	JPY	200 000	1 582	HYBRID

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XS1003265664	Issuance/BondCLFGSPP EMTN/0D/29/12/2020/1.6%	29/12/2020	JPY	300 000	2 372	HYBRID
XS1011262349	Issuance/BondCLFGSPP EMTN/0D/27/12/2019/0.72%	27/12/2019	JPY	500 000	3 954	HYBRID
XS1013921710	Issuance/BondCLFGSPP EMTN/0D/28/03/2019/1.1%	28/03/2019	JPY	100 000	791	HYBRID
XS1020987811	Issuance/BondCLFGSPP EMTN/0D/13/02/2029/2.15%	13/02/2029	JPY	100 000	791	HYBRID
XS1023443325	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/06/2021	28/06/2021	JPY	500 000	3 954	HYBRID
				4 400 000	34 795	

XS0218622743	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/19/05/2020	19/05/2020	JPY	100 000	791	IRD
XS0283891082	Issuance/BondCLFINGUE SPP EMTN/30Y/CHANGE/02/02/2037	02/02/2037	JPY	250 000	1 977	IRD
XS0291596533	Issuance/BondEMTN CLFGSPP/20Y/TAUX/15/03/2027	15/03/2027	JPY	100 000	791	IRD
XS0294906275	Issuance/BondCLFINGUE SPP EMTN/30Y/TAUX/17/04/2037	17/04/2037	JPY	150 000	1 186	IRD
XS0307480771	Issuance/BondCLFGSPP EMTN/30Y/TAUX/10/07/2037	10/07/2037	JPY	100 000	791	IRD
XS0307541663	Issuance/BondCLFGSPP EMTN/30Y/TAUX/25/06/2037	25/06/2037	JPY	100 000	791	IRD
XS0836506641	Issuance/BondCLFGSPP EMTN/0D/11/10/2019/1.03%	11/10/2019	JPY	100 000	791	IRD
XS0911508165	Issuance/BondCLFGSPP EMTN/0D/15/03/2023/0%	15/03/2023	JPY	100 000	791	IRD
XS0923440290	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/05/2023	09/05/2023	JPY	100 000	791	IRD
XS0960160694	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/08/2023	23/08/2023	JPY	100 000	791	IRD
XS0963540454	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/08/2023	23/08/2023	JPY	300 000	2 372	IRD
XS0965252652	Issuance/BondCLFGSPP EMTN/0D/05/09/2023/1%	05/09/2023	JPY	800 000	6 326	IRD
XS0968877448	Issuance/BondCLFGSPP EMTN/0D/27/09/2023/0.9%	27/09/2023	JPY	200 000	1 582	IRD
XS1009599926	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/01/2019	10/01/2019	JPY	100 000	791	IRD
XS1028832415	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/02/2019	07/02/2019	JPY	210 000	1 659	IRD
				2 810 000	22 221	

Total	JPY	10 658 000	84 283
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XS0988335104	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/09/2024	08/11/2024	PEN	15 000	3 884	IRD
			Total	PEN	15 000	3 884

XS1051852603	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/04/2019	08/04/2019	USD	1 300	1 134	EQUITY
XS1187999419	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/02/2020	17/02/2020	USD	1 000	872	EQUITY
XS1224029246	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/05/2021	27/05/2021	USD	6 738	5 878	EQUITY
XS1279291816	Issuance/BondCLFGSPP EMTN/0D/TAUX/03/12/2020	03/12/2020	USD	3 750	3 272	EQUITY
XS1417383723	Issuance/BondEMTN CACIGBEI XS1417383723/0D/TAUX/13/02/2020	13/02/2020	USD	1 000	872	EQUITY
XS1417386312	Issuance/BondEMTN CACIGBEI XS1417386312/0D/TAUX/23/04/2019	23/04/2019	USD	4 000	3 490	EQUITY
XS1417390850	Issuance/BondEMTN CACIGBEI XS1417390850/0D/TAUX/26/05/2020	26/05/2020	USD	950	829	EQUITY
XS1417393441	Issuance/BondEMTN CACIGBEI XS1417393441/0D/TAUX/06/07/2020	06/07/2020	USD	500	436	EQUITY
XS1581949291	Issuance/BondEMTN CACIGBEI XS1581949291/0D/TAUX/17/07/2019	17/07/2019	USD	675	589	EQUITY
XS1581952592	Issuance/BondEMTN CACIGBEI XS1581952592/0D/TAUX/16/09/2019	16/09/2019	USD	1 060	925	EQUITY
XS1581954531	Issuance/BondEMTN CACIGBEI EIS/3Y/TAUX/19/10/2020	19/10/2020	USD	1 570	1 370	EQUITY
XS1581955264	Issuance/BondEMTN CACIGBEI XS1581955264/0D/TAUX/28/10/2019	28/10/2019	USD	600	523	EQUITY
XS1581956585	Issuance/BondEMTN CACIGBEI XS1581956585/0D/TAUX/25/01/2019	25/01/2019	USD	2 950	2 574	EQUITY
XS1581957716	Issuance/BondEMTN CACIGBEI XS1581957716/0D/TAUX/22/02/2019	22/02/2019	USD	1 000	872	EQUITY
XS1581958284	Issuance/BondEMTN CACIGBEI XS1581958284/0D/TAUX/06/03/2019	06/03/2019	USD	500	436	EQUITY
XS1667678657	Issuance/BondEMTN CACIGBEI XS1667678657/0D/TAUX/19/12/2022	19/12/2022	USD	500	436	EQUITY
XS1667679382	Issuance/BondEMTN CACIGBEI XS1667679382/0D/TAUX/23/07/2019	23/07/2019	USD	500	436	EQUITY
XS1667679549	Issuance/BondEMTN CACIGBEI XS1667679549/0D/TAUX/26/01/2021	26/01/2021	USD	500	436	EQUITY
XS1667679978	Issuance/BondEMTN CACIGBEI XS1667679978/0D/TAUX/29/01/2020	29/01/2020	USD	850	742	EQUITY
XS1667680471	Issuance/BondEMTN CACIGBEI XS1667680471/0D/TAUX/31/01/2019	31/01/2019	USD	2 750	2 399	EQUITY
XS1667680554	Issuance/BondEMTN CACIGBEI XS1667680554/0D/TAUX/02/02/2021	02/02/2021	USD	1 380	1 204	EQUITY
XS1667680711	Issuance/BondEMTN CACIGBEI XS1667680711/0D/TAUX/03/02/2020	03/02/2020	USD	2 000	1 745	EQUITY

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1667680802	Issuance/BondEMTN CACIGBEI XS1667680802/0D/TAUX/03/02/2020	03/02/2020	USD	635	554	EQUITY
XS1667681446	Issuance/BondEMTN CACIGBEI XS1667681446/0D/TAUX/08/02/2021	08/02/2021	USD	600	523	EQUITY
XS1667681529	Issuance/BondEMTN CACIGBEI XS1667681529/0D/TAUX/08/02/2021	08/02/2021	USD	4 000	3 490	EQUITY
XS1667681792	Issuance/BondEMTN CACIGBEI XS1667681792/0D/TAUX/07/12/2021	07/12/2021	USD	700	611	EQUITY
XS1667682097	Issuance/BondEMTN CACIGBEI XS1667682097/0D/TAUX/13/12/2022	13/12/2022	USD	720	628	EQUITY
XS1667682410	Issuance/BondEMTN CACIGBEI XS1667682410/0D/TAUX/27/06/2019	27/06/2019	USD	1 930	1 684	EQUITY
XS1667682683	Issuance/BondEMTN CACIGBEI XS1667682683/0D/TAUX/17/01/2023	17/01/2023	USD	943	823	EQUITY
XS1667683814	Issuance/BondEMTN CACIGBEI XS1667683814/0D/TAUX/12/02/2020	12/02/2020	USD	1 150	1 003	EQUITY
XS1667684465	Issuance/BondEMTN CACIGBEI XS1667684465/0D/TAUX/24/02/2020	24/02/2020	USD	900	785	EQUITY
XS1667685199	Issuance/BondEMTN CACIGBEI XS1667685199/0D/TAUX/11/03/2020	11/03/2020	USD	2 375	2 072	EQUITY
XS1667685439	Issuance/BondEMTN CACIGBEI XS1667685439/0D/TAUX/11/03/2020	11/03/2020	USD	810	707	EQUITY
XS1667685512	Issuance/BondEMTN CACIGBEI XS1667685512/0D/TAUX/23/03/2020	23/03/2020	USD	2 150	1 876	EQUITY
XS1667685603	Issuance/BondEMTN CACIGBEI XS1667685603/0D/TAUX/23/03/2021	23/03/2021	USD	860	750	EQUITY
XS1667685785	Issuance/BondEMTN CACIGBEI XS1667685785/0D/TAUX/08/02/2019	08/02/2019	USD	750	654	EQUITY
XS1667685868	Issuance/BondEMTN CACIGBEI XS1667685868/0D/TAUX/08/02/2019	08/02/2019	USD	500	436	EQUITY
XS1667686320	Issuance/BondEMTN CACIGBEI XS1667686320/0D/TAUX/26/02/2020	26/02/2020	USD	3 000	2 617	EQUITY
XS1667687211	Issuance/BondEMTN CACIGBEI XS1667687211/0D/TAUX/02/03/2020	02/03/2020	USD	700	611	EQUITY
XS1667688375	Issuance/BondEMTN CACIGBEI XS1667688375/0D/TAUX/18/03/2019	18/03/2019	USD	950	829	EQUITY
XS1667688458	Issuance/BondEMTN CACIGBEI XS1667688458/0D/TAUX/18/03/2019	18/03/2019	USD	850	742	EQUITY
XS1667688532	Issuance/BondEMTN CACIGBEI XS1667688532/0D/TAUX/19/03/2019	19/03/2019	USD	300	262	EQUITY
XS1707272743	Issuance/BondEMTN CACIGBEI XS1707272743/0D/TAUX/04/04/2019	04/04/2019	USD	500	436	EQUITY
XS1707272826	Issuance/BondEMTN CACIGBEI XS1707272826/0D/TAUX/05/04/2019	05/04/2019	USD	600	523	EQUITY
XS1707273808	Issuance/BondEMTN CACIGBEI XS1707273808/0D/TAUX/20/03/2020	20/03/2020	USD	600	523	EQUITY
XS1707273980	Issuance/BondEMTN CACIGBEI XS1707273980/0D/TAUX/26/03/2021	26/03/2021	USD	600	523	EQUITY
XS1707274442	Issuance/BondEMTN CACIGBEI XS1707274442/0D/TAUX/06/04/2021	06/04/2021	USD	500	436	EQUITY
XS1707274525	Issuance/BondEMTN CACIGBEI XS1707274525/0D/TAUX/06/04/2021	06/04/2021	USD	1 900	1 658	EQUITY
XS1707275175	Issuance/BondEMTN CACIGBEI XS1707275175/0D/TAUX/26/03/2021	26/03/2021	USD	2 130	1 858	EQUITY
XS1707275688	Issuance/BondEMTN CACIGBEI XS1707275688/0D/TAUX/27/03/2028	27/03/2028	USD	3 000	2 617	EQUITY
XS1707277544	Issuance/BondEMTN CACIGBEI XS1707277544/0D/TAUX/13/04/2021	13/04/2021	USD	500	436	EQUITY
XS1707277973	Issuance/BondEMTN CACIGBEI XS1707277973/0D/TAUX/28/04/2020	28/04/2020	USD	1 275	1 112	EQUITY
XS1707278518	Issuance/BondEMTN CACIGBEI XS1707278518/0D/TAUX/13/10/2020	13/10/2020	USD	600	523	EQUITY
XS1707278781	Issuance/BondEMTN CACIGBEI XS1707278781/0D/TAUX/26/04/2021	26/04/2021	USD	900	785	EQUITY
XS1707279086	Issuance/BondEMTN CACIGBEI XS1707279086/0D/TAUX/27/04/2021	27/04/2021	USD	1 240	1 082	EQUITY
XS1707279243	Issuance/BondEMTN CACIGBEI XS1707279243/0D/TAUX/24/05/2021	24/05/2021	USD	500	436	EQUITY
XS1707279672	Issuance/BondEMTN CACIGBEI XS1707279672/0D/TAUX/28/05/2021	28/05/2021	USD	1 200	1 047	EQUITY
XS1753666368	Issuance/BondEMTN CACIGBEI XS1753666368/0D/TAUX/10/05/2019	10/05/2019	USD	650	567	EQUITY
XS1753667846	Issuance/BondEMTN CACIGBEI XS1753667846/0D/30/05/2019/0%	30/05/2019	USD	1 600	1 396	EQUITY
XS1753669032	Issuance/BondEMTN CACIGBEI XS1753669032/0D/TAUX/28/06/2021	28/06/2021	USD	8 270	7 215	EQUITY
XS1753670717	Issuance/BondEMTN CACIGBEI XS1753670717/0D/TAUX/27/12/2019	27/12/2019	USD	500	436	EQUITY
XS1753670808	Issuance/BondEMTN CACIGBEI XS1753670808/0D/TAUX/26/06/2020	26/06/2020	USD	1 000	872	EQUITY
XS1753670980	Issuance/BondEMTN CACIGBEI XS1753670980/0D/TAUX/03/07/2019	03/07/2019	USD	600	523	EQUITY
XS1753671103	Issuance/BondEMTN CACIGBEI XS1753671103/0D/TAUX/23/12/2019	23/12/2019	USD	3 000	2 617	EQUITY
XS1753671798	Issuance/BondEMTN CACIGBEI XS1753671798/0D/TAUX/26/07/2021	26/07/2021	USD	1 050	916	EQUITY
XS1753672689	Issuance/BondEMTN CACIGBEI XS1753672689/0D/TAUX/16/07/2019	16/07/2019	USD	550	480	EQUITY
XS1753672846	Issuance/BondEMTN CACIGBEI XS1753672846/0D/TAUX/23/01/2019	23/01/2019	USD	950	829	EQUITY
XS1753673901	Issuance/BondEMTN CACIGBEI XS1753673901/0D/TAUX/01/06/2023	01/06/2023	USD	800	698	EQUITY
XS1753674461	Issuance/BondEMTN CACIGBEI XS1753674461/0D/TAUX/24/01/2020	24/01/2020	USD	500	436	EQUITY
XS1753674545	Issuance/BondEMTN CACIGBEI XS1753674545/0D/TAUX/30/01/2020	30/01/2020	USD	700	611	EQUITY
XS1753674891	Issuance/BondEMTN CACIGBEI XS1753674891/0D/TAUX/06/08/2021	06/08/2021	USD	1 000	872	EQUITY
XS1753674974	Issuance/BondEMTN CACIGBEI XS1753674974/0D/TAUX/06/02/2019	06/02/2019	USD	500	436	EQUITY
XS1753675278	Issuance/BondEMTN CACIGBEI XS1753675278/0D/TAUX/03/02/2020	03/02/2020	USD	1 700	1 483	EQUITY
XS1753675864	Issuance/BondEMTN CACIGBEI XS1753675864/0D/TAUX/06/02/2019	06/02/2019	USD	800	698	EQUITY
XS1753676086	Issuance/BondEMTN CACIGBEI XS1753676086/0D/TAUX/07/02/2019	07/02/2019	USD	300	262	EQUITY

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1754483656	Issuance/BondEMTN CACIGBEI XS1754483656/0D/TAUX/15/10/2020	15/10/2020	USD	10 000	8 724	EQUITY
XS1782026261	Issuance/BondEMTN CACIGBEI XS1782026261/0D/TAUX/22/02/2019	22/02/2019	USD	400	349	EQUITY
XS1782027152	Issuance/BondEMTN CACIGBEI XS1782027152/0D/TAUX/30/07/2019	30/07/2019	USD	500	436	EQUITY
XS1782027400	Issuance/BondEMTN CACIGBEI XS1782027400/0D/TAUX/14/08/2020	14/08/2020	USD	600	523	EQUITY
XS1782027582	Issuance/BondEMTN CACIGBEI XS1782027582/0D/TAUX/24/08/2020	24/08/2020	USD	500	436	EQUITY
XS1782028044	Issuance/BondEMTN CACIGBEI XS1782028044/0D/TAUX/07/09/2021	07/09/2021	USD	500	436	EQUITY
XS1782028473	Issuance/BondEMTN CACIGBEI XS1782028473/0D/TAUX/17/09/2020	17/09/2020	USD	1 450	1 265	EQUITY
XS1782028556	Issuance/BondEMTN CACIGBEI XS1782028556/0D/TAUX/14/09/2023	14/09/2023	USD	500	436	EQUITY
XS1782028713	Issuance/BondEMTN CACIGBEI XS1782028713/0D/TAUX/20/09/2021	20/09/2021	USD	1 560	1 361	EQUITY
XS1782029281	Issuance/BondEMTN CACIGBEI XS1782029281/0D/TAUX/21/09/2020	21/09/2020	USD	1 250	1 091	EQUITY
XS1782029521	Issuance/BondEMTN CACIGBEI XS1782029521/0D/TAUX/04/10/2021	04/10/2021	USD	7 335	6 399	EQUITY
XS1782029794	Issuance/BondEMTN CACIGBEI XS1782029794/0D/TAUX/04/10/2021	04/10/2021	USD	7 335	6 399	EQUITY
XS1782030024	Issuance/BondEMTN CACIGBEI XS1782030024/0D/TAUX/12/09/2019	12/09/2019	USD	800	698	EQUITY
XS1782030370	Issuance/BondEMTN CACIGBEI XS1782030370/0D/TAUX/05/04/2019	05/04/2019	USD	500	436	EQUITY
XS1782031006	Issuance/BondEMTN CACIGBEI XS1782031006/0D/TAUX/30/10/2019	30/10/2019	USD	1 250	1 091	EQUITY
XS1782031857	Issuance/BondEMTN CACIGBEI XS1782031857/0D/TAUX/19/03/2019	19/03/2019	USD	400	349	EQUITY
XS1782032319	Issuance/BondEMTN CACIGBEI XS1782032319/0D/TAUX/12/10/2021	12/10/2021	USD	600	523	EQUITY
XS1782032400	Issuance/BondEMTN CACIGBEI XS1782032400/0D/TAUX/11/10/2021	11/10/2021	USD	1 150	1 003	EQUITY
XS1782032582	Issuance/BondEMTN CACIGBEI XS1782032582/0D/TAUX/11/10/2021	11/10/2021	USD	6 500	5 671	EQUITY
XS1782033044	Issuance/BondEMTN CACIGBEI XS1782033044/0D/TAUX/17/10/2022	17/10/2022	USD	1 000	872	EQUITY
XS1782033630	Issuance/BondEMTN CACIGBEI XS1782033630/0D/TAUX/01/10/2020	01/10/2020	USD	1 500	1 309	EQUITY
XS1782033713	Issuance/BondEMTN CACIGBEI XS1782033713/0D/TAUX/10/10/2022	10/10/2022	USD	500	436	EQUITY
XS1782033804	Issuance/BondEMTN CACIGBEI XS1782033804/0D/TAUX/11/09/2020	11/09/2020	USD	700	611	EQUITY
XS1782034364	Issuance/BondEMTN CACIGBEI XS1782034364/0D/TAUX/19/10/2021	19/10/2021	USD	1 030	899	EQUITY
XS1782034521	Issuance/BondEMTN CACIGBEI XS1782034521/0D/TAUX/22/10/2020	22/10/2020	USD	600	523	EQUITY
XS1782034877	Issuance/BondEMTN CACIGBEI XS1782034877/0D/TAUX/25/10/2021	25/10/2021	USD	1 000	872	EQUITY
XS1782035684	Issuance/BondEMTN CACIGBEI XS1782035684/0D/TAUX/02/11/2023	02/11/2023	USD	1 000	872	EQUITY
XS1782035767	Issuance/BondEMTN CACIGBEI XS1782035767/0D/TAUX/08/11/2021	08/11/2021	USD	650	567	EQUITY
XS1782036146	Issuance/BondEMTN CACIGBEI XS1782036146/0D/TAUX/13/11/2019	13/11/2019	USD	1 000	872	EQUITY
XS1782036575	Issuance/BondEMTN CACIGBEI XS1782036575/0D/TAUX/18/05/2020	18/05/2020	USD	1 408	1 228	EQUITY
XS1849257966	Issuance/BondEMTN CACIGBEI XS1849257966/0D/TAUX/07/12/2021	07/12/2021	USD	800	698	EQUITY
XS1849258261	Issuance/BondEMTN CACIGBEI XS1849258261/0D/TAUX/16/12/2019	16/12/2019	USD	500	442	EQUITY
				156 229	136 296	

XS0787548691	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/06/2022	17/06/2022	USD	1 200	1 047	FX
XS0821028841	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/09/2022	10/09/2022	USD	3 570	3 115	FX
XS0822557962	Issuance/BondCLFGSPP EMTN/0D/TAUX/11/09/2019	11/09/2019	USD	500	436	FX
XS0839420709	Issuance/BondCLFGSPP EMTN/0D/12/10/2022/0.1%	12/10/2022	USD	400	349	FX
XS0846193455	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/11/2022	07/11/2022	USD	400	349	FX
XS0851920602	Issuance/BondCLFGSPP EMTN/0D/TAUX/16/11/2022	16/11/2022	USD	2 000	1 745	FX
XS0857860166	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/12/2022	07/12/2022	USD	2 050	1 788	FX
XS0864473805	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/12/2022	20/12/2022	USD	400	349	FX
XS0864474795	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/12/2022	21/12/2022	USD	600	523	FX
XS0876224873	Issuance/BondCLFGSPP EMTN/0D/07/02/2023/0.1%	07/02/2023	USD	450	393	FX
XS0903859410	Issuance/BondCLFGSPP EMTN/0D/28/03/2019/0.1%	28/03/2019	USD	2 000	1 745	FX
XS0955601728	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/08/2023	14/08/2023	USD	500	436	FX
XS0975455881	Issuance/BondCLFGSPP EMTN/0D/11/10/2023/0.1%	11/10/2023	USD	500	436	FX
XS0997473078	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/12/2023	10/12/2023	USD	4 180	3 647	FX
XS1001711396	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/12/2023	10/12/2023	USD	400	349	FX
XS1008206846	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/01/2024	10/01/2024	USD	600	523	FX
XS1014141672	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/09/2024	17/09/2024	USD	2 760	2 408	FX
XS1021245615	Issuance/BondCLFGSPP EMTN/0D/11/02/2024	11/02/2024	USD	2 920	2 547	FX

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1224015450	Issuance/BondCLFGSPP EMTN/6Y/TAUX/27/05/2021	27/05/2021	USD	3 552	3 099	FX
				28 982	25 284	
XS0280619940	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/29/12/2021	29/12/2021	USD	50	44	HYBRID
XS0283403466	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/30/01/2022	30/01/2022	USD	1 300	1 134	HYBRID
XS0292244042	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/30/03/2022	30/03/2022	USD	10	9	HYBRID
XS0366592110	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/06/2023	10/06/2023	USD	550	480	HYBRID
XS0555607224	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	50 000	43 621	HYBRID
XS0883120825	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/02/2023	05/02/2023	USD	4 600	4 013	HYBRID
XS0889322342	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/02/2023	20/02/2023	USD	1 200	1 047	HYBRID
XS0897026232	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/03/2023	08/03/2023	USD	3 000	2 617	HYBRID
XS0906803233	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2021	30/03/2021	USD	600	523	HYBRID
XS0906803589	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2021	30/03/2021	USD	900	785	HYBRID
XS0907516206	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/03/2023	28/03/2023	USD	1 650	1 439	HYBRID
XS0909485475	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2023	30/03/2023	USD	600	523	HYBRID
XS0913913413	Issuance/BondCLFGSPP EMTN/0D/TAUX/03/05/2023	03/05/2023	USD	15 850	13 828	HYBRID
XS0914691380	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	200	174	HYBRID
XS0928626406	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 400	1 221	HYBRID
XS0930278410	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 200	1 047	HYBRID
XS0931642887	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/05/2025	28/05/2025	USD	7 030	6 133	HYBRID
XS0943000371	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/07/2025	05/07/2025	USD	9 160	7 991	HYBRID
XS0952565629	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/07/2025	12/07/2025	USD	21 170	18 469	HYBRID
XS0956330566	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/09/2021	30/09/2021	USD	3 000	2 617	HYBRID
XS0956988249	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	3 000	2 617	HYBRID
XS0959630996	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	2 250	1 963	HYBRID
XS0959644195	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	300	262	HYBRID
XS0959645911	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	100	87	HYBRID
XS0964817646	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	820	715	HYBRID
XS0965876948	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/09/2023	10/09/2023	USD	1 200	1 047	HYBRID
XS0976211440	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/09/2021	24/09/2021	USD	200	174	HYBRID
XS1003576581	Issuance/BondCLFGSPP EMTN/0D/TAUX/11/12/2023	11/12/2023	USD	1 300	1 134	HYBRID
XS1009599413	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/09/2021	30/09/2021	USD	200	174	HYBRID
XS1027965356	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	200	174	HYBRID
XS1027965513	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	200	174	HYBRID
XS1072039313	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/06/2024	10/06/2024	USD	4 800	4 188	HYBRID
XS1074961811	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/06/2022	05/06/2022	USD	3 000	2 617	HYBRID
XS1075910015	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/07/2029	07/07/2029	USD	14 210	12 397	HYBRID
XS1076879045	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/06/2024	19/06/2024	USD	14 790	12 903	HYBRID
XS1079059280	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/06/2024	19/06/2024	USD	1 600	1 396	HYBRID
XS1082087328	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/07/2024	10/07/2024	USD	1 340	1 169	HYBRID
XS1082909943	Issuance/BondCLFGSPP EMTN/0D/TAUX/01/07/2024	01/07/2024	USD	5 000	4 362	HYBRID
XS1088496739	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/08/2024	06/08/2024	USD	7 720	6 735	HYBRID
XS1090165868	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/08/2029	07/08/2029	USD	3 919	3 419	HYBRID
XS1116577427	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/10/2024	09/10/2024	USD	4 000	3 490	HYBRID
XS1152094857	Issuance/BondCLFGSPP EMTN/0D/TAUX/18/12/2024	18/12/2024	USD	5 700	4 973	HYBRID
XS1188155219	Issuance/BondCLFGSPP EMTN/0D/30/03/2020/4.25%	30/03/2020	USD	2 000	1 745	HYBRID
XS1254830034	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2020	30/06/2020	USD	1 400	1 221	HYBRID
XS1279291493	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	2 600	2 268	HYBRID
XS1279292467	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	872	HYBRID
XS1279292541	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	872	HYBRID
XS1279292970	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	872	HYBRID

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1279296377	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/01/2020	07/01/2020	USD	2 000	1 745	HYBRID
XS1279296450	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/01/2020	07/01/2020	USD	2 130	1 858	HYBRID
XS1279296880	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	2 100	1 832	HYBRID
XS1309886957	Issuance/BondCLFGSPP EMTN/0D/30/12/2019/3.81%	30/12/2019	USD	1 000	872	HYBRID
XS1417382915	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	1 750	1 527	HYBRID
XS1417383053	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	5 150	4 493	HYBRID
XS1417383301	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2019	30/12/2019	USD	15 000	13 086	HYBRID
XS1417383566	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	700	611	HYBRID
XS1417384531	Issuance/BondCLFGSPP EMTN/0D/30/12/2021/5.2%	30/12/2021	USD	1 000	872	HYBRID
XS1417386155	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	USD	700	611	HYBRID
XS1417386668	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2027	30/06/2027	USD	1 000	872	HYBRID
XS1417386825	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	USD	2 960	2 582	HYBRID
XS1581950380	Issuance/BondCLFGSPP EMTN/0D/30/06/2020/3.01%	30/06/2020	USD	2 000	1 745	HYBRID
XS1581953640	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2022	30/12/2022	USD	3 950	3 446	HYBRID
XS1667677923	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2022	30/12/2022	USD	1 500	1 309	HYBRID
XS1753667093	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	5 000	4 362	HYBRID
XS1753668141	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 400	2 966	HYBRID
XS1753672333	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	6 050	5 278	HYBRID
XS1753672507	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 500	1 309	HYBRID
XS1753672762	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	8 700	7 590	HYBRID
XS1753672929	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 050	2 661	HYBRID
XS1753673067	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 100	2 704	HYBRID
XS1753673141	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	2 100	1 832	HYBRID
XS1753673224	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	2 000	1 745	HYBRID
XS1753673497	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 800	1 570	HYBRID
XS1753675518	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 300	1 134	HYBRID
XS1753675948	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 000	872	HYBRID
XS1782026006	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	4 300	3 751	HYBRID
XS1782026931	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 200	1 047	HYBRID
XS1782027079	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 000	872	HYBRID
XS1782029950	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 000	2 617	HYBRID
XS1782030297	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	5 000	4 362	HYBRID
XS1782030537	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	2 700	2 356	HYBRID
XS1782030610	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 200	1 047	HYBRID
XS1782030701	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 350	1 178	HYBRID
XS1782030883	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 600	1 396	HYBRID
XS1782030966	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	950	829	HYBRID
XS1782031345	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 000	872	HYBRID
XS1782031774	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	900	785	HYBRID
XS1782032822	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	10 000	8 724	HYBRID
XS1782033127	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 500	1 309	HYBRID
XS1782033390	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	4 450	3 882	HYBRID
XS1782033986	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	2 800	2 443	HYBRID
XS1782034018	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	3 400	2 972	HYBRID
				336 609	293 661	

XS0259132487	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/28/02/2021	28/02/2021	USD	1 670	1 457	IRD
XS0337026040	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/01/2023	28/01/2023	USD	60	52	IRD
XS0350646302	Issuance/BondCLFGSPP EMTN/0D/14/04/2023/9.75%	14/04/2023	USD	50	44	IRD
XS1046626765	Issuance/BondCLFGSPP EMTN/0D/TAUX/26/03/2019	26/03/2019	USD	3 000	2 617	IRD
XS1145632854	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/12/2019	05/12/2019	USD	450	393	IRD
XS1199497774	Issuance/BondCLFGSPP EMTN/0D/TAUX/13/03/2020	13/03/2020	USD	2 000	1 745	IRD
XS1206404532	Issuance/BondCLFGSPP EMTN/0D/TAUX/25/03/2019	25/03/2019	USD	3 213	2 803	IRD

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1216090453	Issuance/BondCACIGBEI EMTN/0D/TAUX/15/04/2020	15/04/2020	USD	3 110	2 713	IRD
XS1217989992	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/04/2020	23/04/2020	USD	3 032	2 645	IRD
XS1228158629	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/05/2020	12/05/2020	USD	7 150	6 238	IRD
XS1233620472	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/05/2020	14/05/2020	USD	1 550	1 352	IRD
XS1279281262	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/11/2020	12/11/2020	USD	1 250	1 091	IRD
XS1279291576	Issuance/BondCLFGSPP EMTN/0D/TAUX/13/11/2020	13/11/2020	USD	6 000	5 234	IRD
XS1279291659	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/11/2020	19/11/2020	USD	900	785	IRD
XS1279291733	Issuance/BondCERTIFICATE CLFGSPP/0D/-EURIBOR3M/07/01/2022	07/01/2022	USD	9 760	8 515	IRD
XS1279292384	Issuance/BondCACIGBEI EMTN/0D/TAUX/22/01/2021	22/01/2021	USD	7 700	6 718	IRD
XS1279292624	Issuance/BondCLFGSPP EMTN/0D/TAUX/18/02/2021	18/02/2021	USD	400	349	IRD
XS1279292897	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/02/2021	19/02/2021	USD	10 000	8 724	IRD
XS1279293192	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/03/2021	09/03/2021	USD	1 500	1 309	IRD
XS1279293275	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/03/2021	23/03/2021	USD	17 540	15 302	IRD
XS1279293432	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/04/2021	14/04/2021	USD	12 785	11 154	IRD
XS1279293515	Issuance/BondCLFGSPP EMTN/0D/TAUX/25/04/2021	25/04/2021	USD	13 790	12 031	IRD
XS1279293788	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/05/2021	05/05/2021	USD	17 709	15 450	IRD
XS1279293945	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/05/2021	24/05/2021	USD	900	785	IRD
XS1279294083	Issuance/BondCLFGSPP EMTN/0D/TAUX/25/05/2021	25/05/2021	USD	2 420	2 111	IRD
XS1279294240	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/06/2021	06/06/2021	USD	350	305	IRD
XS1279295304	Issuance/BondCLFGSPP EMTN/0D/TAUX/31/08/2021	31/08/2021	USD	1 200	1 047	IRD
XS1279295486	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/09/2021	06/09/2021	USD	3 250	2 835	IRD
XS1279295999	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/10/2019	17/10/2019	USD	1 435	1 252	IRD
XS1279296021	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/10/2019	27/10/2019	USD	5 500	4 798	IRD
XS1279296534	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/12/2021	09/12/2021	USD	4 410	3 847	IRD
XS1279296708	Issuance/BondCLFGSPP EMTN/0D/TAUX/03/01/2022	03/01/2022	USD	3 350	2 923	IRD
XS1417383210	Issuance/BondCLFGSPP EMTN/0D/TAUX/01/02/2022	01/02/2022	USD	2 409	2 102	IRD
XS1417383483	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/01/2022	30/01/2022	USD	1 000	872	IRD
XS1417384705	Issuance/BondCLFGSPP EMTN/0D/TAUX/16/03/2022	16/03/2022	USD	10 000	8 724	IRD
XS1417384887	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/03/2022	20/03/2022	USD	3 200	2 792	IRD
XS1417384960	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/03/2020	20/03/2020	USD	12 380	10 800	IRD
XS1417385009	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/03/2022	21/03/2022	USD	6 350	5 540	IRD
XS1417385348	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/03/2022	28/03/2022	USD	9 448	8 243	IRD
XS1417385694	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2020	30/03/2020	USD	1 000	872	IRD
XS1417386742	Issuance/BondCLFGSPP EMTN/0D/TAUX/04/05/2020	04/05/2020	USD	3 000	2 617	IRD
XS1417387047	Issuance/BondCLFGSPP EMTN/0D/10/05/2022/0%	10/05/2022	USD	2 000	1 745	IRD
XS1417389761	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/11/2019	08/11/2019	USD	2 600	2 268	IRD
XS1417391072	Issuance/BondCLFGSPP EMTN/0D/TAUX/25/05/2022	25/05/2022	USD	900	785	IRD
XS1417393011	Issuance/BondCLFGSPP EMTN/0D/TAUX/29/06/2022	29/06/2022	USD	8 000	6 979	IRD
XS1581949028	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/07/2022	14/07/2022	USD	790	689	IRD
XS1581949705	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/07/2019	14/07/2019	USD	10 000	8 724	IRD
XS1581954028	Issuance/BondCLFGSPP EMTN/0D/TAUX/13/10/2019	13/10/2019	USD	7 305	6 373	IRD
XS1581954374	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/10/2022	17/10/2022	USD	5 000	4 362	IRD
XS1581955421	Issuance/BondCLFGSPP EMTN/5Y/TAUX/01/11/2022	01/11/2022	USD	1 000	872	IRD
XS1581956403	Issuance/BondCLFGSPP EMTN/0D/TAUX/16/11/2022	16/11/2022	USD	700	611	IRD
XS1581959258	Issuance/BondCLFGSPP EMTN/0D/TAUX/22/11/2022	22/11/2022	USD	5 150	4 493	IRD
XS1667681016	Issuance/BondCLFGSPP EMTN/0D/TAUX/02/02/2021	02/02/2021	USD	12 000	10 469	IRD
XS1667682253	Issuance/BondCLFGSPP EMTN/0D/TAUX/22/12/2019	22/12/2019	USD	10 250	8 942	IRD
XS1667683145	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/01/2021	30/01/2021	USD	3 000	2 617	IRD
XS1667683228	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/01/2021	30/01/2021	USD	1 800	1 570	IRD
XS1667683731	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/02/2021	09/02/2021	USD	2 680	2 338	IRD
XS1667684549	Issuance/BondCLFGSPP EMTN/0D/TAUX/01/03/2023	01/03/2023	USD	2 000	1 745	IRD
XS1667684978	Issuance/BondCLFGSPP EMTN/0D/TAUX/02/03/2021	02/03/2020	USD	10 000	8 724	IRD
XS1707275258	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2021	30/03/2021	USD	1 500	1 309	IRD

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ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
XS1707277890	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/04/2023	24/04/2023	USD	1 000	872	IRD
XS1753668497	Issuance/BondCLFGSPP EMTN/0D/TAUX/18/05/2021	18/05/2021	USD	800	698	IRD
XS1753668737	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/06/2021	20/06/2021	USD	1 000	872	IRD
XS1753669115	Issuance/BondCLFGSPP EMTN/0D/TAUX/29/06/2021	29/06/2021	USD	1 810	1 579	IRD
XS1753669628	Issuance/BondCLFGSPP EMTN/0D/TAUX/11/07/2023	11/07/2023	USD	1 500	1 309	IRD
XS1782027319	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/08/2021	14/08/2021	USD	10 200	8 899	IRD
XS1782029448	Issuance/BondCLFGSPP EMTN/0D/TAUX/01/10/2021	01/10/2021	USD	2 000	1 745	IRD
XS1782030453	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/10/2021	10/10/2021	USD	2 000	1 745	IRD
XS1782031261	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/11/2021	22/11/2021	USD	1 000	872	IRD
XS1782031428	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/11/2021	28/11/2021	USD	7 710	6 726	IRD
XS1782031691	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/11/2023	30/11/2023	USD	800	698	IRD
XS1782033473	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/09/2023	28/09/2023	USD	500	436	IRD
XS1782034109	Issuance/BondCLFGSPP EMTN/0D/TAUX/15/10/2021	15/10/2021	USD	8 610	7 511	IRD
XS1782034281	Issuance/BondCLFGSPP EMTN/0D/TAUX/15/10/2023	15/10/2023	USD	750	654	IRD
XS1782035502	Issuance/BondCLFGSPP EMTN/0D/TAUX/31/10/2021	31/10/2021	USD	1 000	872	IRD
XS1782036492	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/11/2021	07/11/2021	USD	7 700	6 718	IRD
XS1849257453	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/11/2021	20/11/2021	USD	1 600	1 396	IRD
XS1849257610	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/11/2020	27/11/2020	USD	2 000	1 745	IRD
XS1849258006	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/12/2021	19/12/2021	USD	29 265	25 532	IRD
				364 141	317 680	

Total	USD	885 961	772 921
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XS0950675065	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	05/07/2019	ZAR	9 100	551	FX
				9 100	551	

XS0964946536	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/08/2023	23/08/2023	ZAR	7 500	454	HYBRID
XS0975351916	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/09/2023	30/09/2023	ZAR	6 300	381	HYBRID
				13 800	835	

Total	ZAR	22 900	1 386
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14.2. Stock of Warrants:

ISIN	Nickname	Maturity	CCY	Nominal amount in K'Currency	Nominal amount in K'EUR	Product type
GG00BYVMLW13	Issuance/BondCERTIFICAT CLFGSPP/0D/TAUX/16/11/2021	16/11/2021	EUR	1 000	1 000	IRD
				1 000	1 000	

Total	EUR	1 000	1 000
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GG00B42HJ63	Issuance/BondCLFGSPP WARRANT/10Y/TAUX/14/05/2019	14/05/2019	USD	5 000	4 362	IRD
GG00B42HKT54	Issuance/BondCLFGSPP WARRANT/0D/TAUX/14/08/2019	14/08/2019	USD	5 000	4 362	IRD
				10 000	8 724	

Total	USD	10 000	8 724
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NOTES TO THE FINANCIAL STATEMENTS

15. COMMITMENTS GIVEN

The Company has no commitments as of December 31, 2018.

16. NOTIONAL OF DERIVATIVE INSTRUMENTS

	31/12/2018 K'EUR	31/12/2017 K'EUR
Interest Rate Swaps	907 915	1 180 487
Currency Interest Rate Swaps	15 540	34 439
Caps / Floors	9 724	9 342
Warrants	9 724	9 342
Index Swaps	316 905	182 008

17. RELATED PARTY TRANSACTIONS

As described in Note 1, all the transactions are entered into by the Company with Credit Agricole CIB. In addition, the Euro Medium Term Notes ("EMTNs") issued by Credit Agricole CIB Finance (Guernsey) Limited are guaranteed by Credit Agricole CIB.

Credit Agricole CIB is the sole counterparty for all financial assets disclosed in Notes 4 and 5. Euro Medium Term Notes can be held by Credit Agricole CIB or in the secondary market. Excluding the Euro Medium Term Notes, Credit Agricole CIB is the sole counterparty for all financial liabilities disclosed in Notes 7 and 8. The EMTNs are, initially, systematically bought by Credit Agricole CIB and funds raised by the Company systematically loaned back to Credit Agricole CIB.

As described in Note 1, under an agreement between Credit Agricole CIB Finance (Guernsey) Limited and Credit Agricole CIB, the funds raised from issuances are lent to Credit Agricole CIB at an interest rate based on the rates of the loans, plus a margin.

Credit Agricole CIB has issued an unconditional guarantee under which it guarantees the prompt payment when due of all obligations and liabilities of the Company.

18. GEOGRAPHICAL ANALYSIS OF BUSINESS LINE INFORMATION

All the Euro Medium Term Notes issued by Credit Agricole CIB Finance (Guernsey) Limited are purchased initially by Credit Agricole CIB in France and thereafter they may be sold by Credit Agricole CIB on the secondary market.

Credit Agricole CIB Finance (Guernsey) limited hedges all its positions by purchasing derivatives from Credit Agricole CIB.

NOTES TO THE FINANCIAL STATEMENTS

19. FAIR VALUE OF FINANCIAL INSTRUMENTS

Valuation process

The valuation of the Company's financial instruments is based on the valuation process at the Parent Company, although the Board retains responsibility therefore.

The methodologies and valuation models of the financial instruments presented in Level 2 and Level 3 incorporate all the factors that the market participants use to calculate a price.

The determination of the fair values of these instruments takes into account, in particular, the liquidity risk and the counterparty risk.

Financial assets

Amounts shown include related receivables

	31/12/2018 K'EUR			31/12/2017 K'EUR		
	Level 1	Level 2	Level 3	Level 1	Level 2	Level 3
Financial assets designated at fair value through profit or loss	-	1 396 919	-	-	1 614 221	-
Financial assets held for trading	-	51 781	38 747	-	55 078	26 307

Financial liabilities

Amounts shown include related debts

	31/12/2018 K'EUR			31/12/2017 K'EUR		
	Level 1	Level 2	Level 3	Level 1	Level 2	Level 3
Financial liabilities designated at fair value through profit or loss	-	763 465	594 042	-	1 022 727	573 410
Financial liabilities held for trading	-	61 461	52 939	-	38 601	26 005

Reconciliation of movements in level 3 financial instruments:

	31/12/2018	31/12/2017	Variation	Outcomes	Emissions	Outcomes	Transfer towards level 3	Latent gains and Losses of period	Variation in Flow
	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR
<u>Variation of level flows 3:</u>									
<u>Financial assets valued at fair value</u>									
Financial assets designated at fair value through profit or loss	-	-	-	-	-	-	-	-	-
Financial assets held for trading	38 747	26 307	12 440	(3 682)	17 823	-	1 299	(3 000)	12 440
<u>Financial liabilities valued at fair value</u>									
Financial liabilities designated at fair value through profit or loss	594 042	573 410	20 632	(177 975)	185 473	(740)	18 143	(4 269)	20 632
Financial liabilities held for trading	52 939	26 005	26 934	(7 766)	31 858	(2)	200	2 644	26 934

NOTES TO THE FINANCIAL STATEMENTS

The main products recognized in Level 2 are as follows:

- (i) Financial liabilities designated at fair value through P&L:
Debts issued and recognized at fair value on option are classified in Level 2 when their embedded derivative is considered as falling under Level 2.
- (ii) The main OTC derivatives classified in level 2 are those whose valuation involves factors considered as observable and whose valuation technique does not generate a significant exposure to a risk of model:
 - Linear derivatives;
 - Non-linear plain vanilla products such as options on equities. These products are valued using models commonly used by the market based on directly observable parameters (price of shares) or on parameters which can be determined from the price of products observable on the market (volatility).

The main products recognized in Level 3 are as follows:

Level 3 includes the products which do not meet the criteria permitting their classification in levels 1 and 2 and therefore, mainly, those products which involve a high model risk or products whose valuation require the use of significant non observable parameters.

Consequently, Level 3 includes particularly:

- (i) Financial liabilities designated at fair value through P&L:
Debts issued and recognized at fair value on option are classified in Level 3 when their embedded derivative is considered as falling under Level 3.
- (ii) OTC derivatives:
These are products which are not observable because of the underlying asset.

Some products whose pool is for the most part classified in Level 2 are considered to be classified under Level 3 because of the underlying currency or of their maturity. An observability grid defines for each instrument / currency pair, the maximum maturity considered as observable. Such observable nature depends on the liquidity of the parameter and on the availability of observable sources permitting its measurement.

The following are considered to be Level 3 exposures to non-linear products (equity or indices) of long maturity on major currencies / indices :

- Exposures on interest rates or swaps with a very long maturity
- Exposures on non-linear products (interest rate, currency or equity) with a long maturity on major currencies / indices. Included in this category are vanilla options, but also simple exotic derivatives such as cancellable swaps.
- Non – linear exposures on emerging currencies
- Complex derivatives (products whose underlying is the difference between two interest rates, option type, binary option or exotic products, multi-underlying products, generating exposures to correlations, regardless of the underlying assets (interest rates, equities, credit, currency, inflation)).

NOTES TO THE FINANCIAL STATEMENTS

Analysis of the sensitivity of financial instruments valued according to a level 3 valuation models

As issuances classified in the category of financial liabilities at fair value on option are perfectly covered / hedged by derivatives, the sensitivity calculated on the net positions of financial instruments measured based on a level 3 valuation level is not significant.

The fair values of the Notes include the effect of the issuer's credit risk. Also, the fair values of loans concluded with the parent company takes into account the counterparty risk of Credit Agricole CIB. These two risks offset one another.

In December 31, 2018, the impact on income of revaluation differences relative to the issuer risk is a 12,446 K'EUR profit.

For all products, the table below shows the valuation techniques and the main unobservable inputs with their value interval.

Category	Balance asset valuation in €		Main product types comprising Level 3	Valuation technique used	Valuation technique used	Unobservable data interval
	Asset	Liabilities				
Interest rate derivatives	38 747	52 939	Long-dated cancellable products (cancellable swaps, cancellable zero coupon swaps)	Interest rate options valuation method	Forward volatility	
			Options on interest rate differentials		CMS correlations	0 % / 100 %
			Securitisation swaps	Prepayment modelling and discounted future cash flows	Prepayment rate	0 % / 50 %
			Long-dated hybrid interest rate/exchange rate products (PRDC)	Interest rate/FX hybrid product valuation model	Interest rate /Interest rate correlation	50 % / 50 %
					Interest rate/FX correlation	-50 % / 50 %
			Multiple-underlying products (dual range, etc.)	Valuation models for instruments with multiple underlyings	FX/Equity correlation	-50 % / 75 %
					FX/FX correlation	-20 % / 50 %
					Interest rate /Equity correlation	-25 % / 75 %
					Interest rate /Interest rate correlation	-10 % / 100 %
					Interest rate/FX correlation	-10 % / 100 %

NOTES TO THE FINANCIAL STATEMENTS

20. POST-BALANCE SHEET EVENTS

Since the balance sheet date, there have been no major events affecting the financial statements of the Company.

The Directors do not recommend a dividend for the year ended December 31, 2018.

21. SEGMENTED INFORMATION

The only area of operational activity of the Company is to issue Notes or Warrants whose flows are indexed to an underlying interest, currency, inflation, index, fund, credit and commodities, in order to raise funds for the parent group. As a result, no segmental information is provided.