

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED

(Incorporated in Guernsey)

Half yearly unaudited Financial Report

June 30, 2020

Contents

Officers	3
Directors' report	4
Statement of directors' responsibilities	6
Statement of comprehensive income	7
Statement of financial position.....	8
Statement of changes in shareholders' equity	9
Statement of cash flows.....	10
Notes to the half yearly financial report	11

OFFICERS

BOARD OF DIRECTORS

S. Beji, Director
R. Benichou, Director
R.H. Fearis, Director
M. Crabos, Director
M.F. Litten, Director
S. Cliff, Director (appointed on February 28th 2020)
D. Hearse, Director (resigned on February 28th 2020)
M. Goldfischer, Director (resigned on March 11th 2020)

SECRETARY

Praxis Secretaries Limited

REGISTERED OFFICE

Sarnia House
Le Truchot
St Peter Port
Guernsey
GY1 1GR

INDEPENDENT AUDITOR

PricewaterhouseCoopers CI LLP
P O Box 321
Royal Bank Place
1 Gategny Esplanade
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Guernsey
GY1 4ND

DIRECTORS' REPORT

The Directors present their half yearly unaudited financial report for June 30, 2020.

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 half year is set out on page 7.
The Directors do not recommend an interim dividend for the half-year to June 30th, 2020.

EVENT OF THE PERIOD

Covid-19 is a developing situation and as of 25th September 2020, the assessment of this situation will need continued attention as it evolves over time. The rapid development and fluidity of the Covid-19 virus makes it difficult to predict the ultimate impact at this stage. However, the Directors do not underestimate the seriousness of the issue and the inevitable effect it will have on the global economy and many businesses around the world.

After making all reasonable enquires the Directors believe that it is appropriate to continue to adopt the going concern basis in the preparation of the financial statements. In the first critical phase of Covid-19, there was no material impact on the Company's operations. In forming their assessment, the Directors have considered the impact of the Covid-19 on the Company and its ability to continue to pay its liabilities as they fall due. Given the way the Company is structured and the unconditional guarantee provided by Credit Agricole CIB under which it guarantees the prompt payment when due of all obligations and liabilities of the Company, the Directors have concluded that the Company is a going concern. Guarantor Credit Agricole CIB has demonstrated its financial strength, with good performance results for the six months to 30th June 2020 and remains vigilant with regard to future economic impacts and uncertainties but do not anticipate any impact on the Company at this stage based on the information currently available.

DIRECTORS

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

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 September, 25th 2020 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.

The Directors are not aware of any information that could have a significant impact on the financial statements. 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 information to establish the financial statements.

STATEMENT OF COMPREHENSIVE INCOME

30/06/2020 30/06/2019

K'EUR

K'EUR

Net gains / (losses) on financial instruments at fair value through profit or loss Note 12

- Term loans and time deposits	6 065	47 385
- Euro Medium Term Notes	21 234	(70 456)
- Interest Rate Swaps	9084	(5 299)
- Currency Interest Rate Swaps	(128)	320
- Caps / Floors	-	156
- Warrants	-	(156)
- Index Swaps	(35 905)	28 635

General operating expenses	(350)	(585)
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NET INCOME AND COMPREHENSIVE INCOME FOR THE YEAR

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

Detail of General operating expenses :

- Audit fees	(16)	(14)
- Other fees	(4)	-
- Accounting and administration expenses	(91)	(97)
- Costs of IT structure	(156)	(403)
- Issuing agent fees	(19)	(47)
- Legal fees	(50)	(16)
- Banking fees	(14)	(8)

Total General operating expenses

(350)	(585)
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Including related-party :

- Accounting and administration expenses	(91)	(97)
- Costs of IT structure	(156)	(403)
- Banking fees	(14)	(8)

Total Related-party expenses

(261)	(508)
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STATEMENT OF FINANCIAL POSITION

		30/06/2020	31/12/2019
ASSETS		K'EUR	K'EUR
Due from banks		-	11
Financial assets designated at FV P&L on option	Note 4	775 392	792 785
Financial assets mandatorily at FV P&L	Note 5	412 988	472 160
Accruals and other assets	Note 9	1 460	1 168
TOTAL ASSETS		1 189 840	1 266 124
LIABILITIES AND EQUITY SHAREHOLDERS' FUNDS			
CAPITAL AND RESERVES			
Called up share capital	Note 6	15	15
Retained earnings		20	19
Net income/deficit for current year		-	1
EQUITY SHAREHOLDERS' FUNDS		35	35
Due to banks		995	-
Financial liabilities designated at FV P&L on option	Note 7	1 078 525	1 204 803
Financial liabilities mandatorily at FV P&L	Note 8	102 226	52 140
Accruals and other liabilities	Note 10	8 059	9 146
TOTAL LIABILITIES		1 189 805	1 266 089
TOTAL LIABILITIES AND EQUITY SHAREHOLDERS' FUNDS		1 189 840	1 266 124

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 September, 25th 2020 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, 2018	15	18	33
2019 net income	-	1	-
Equity at December 31, 2019	15	20	35
2020 net income	-	-	-
Equity at June 30, 2020	15	20	35

STATEMENT OF CASH FLOWS

	30/06/2020 K'EUR	30/06/2019 K'EUR
Profit issued on the exercise :	-	-
Flows from Term Loans	7 403	16 547
Flows from EMTN	(11 259)	(28 274)
Flows from other financial instruments :	3 856	11 727
Interest Rate Swaps	(2 158)	5 835
Currency Interest Rate Swaps	(605)	(944)
Index Swaps	6 619	6 836
Caps / Floors	-	68
Warrants	-	(68)
Instruments received/ (paid) on the year	-	-
EMTN	27 344	(185 541)
Term loans and time deposits	(17 195)	175 519
Interest Rate Swaps	2 379	4 285
Currency Interest Rate Swaps	589	(430)
Index Swap	(13 106)	6 181
Caps / Floors	-	(305)
Warrants	-	305
Credit Default Swaps	(11)	(14)
Variation of other creditors and debtors	(1 006)	262
Accrued expense	(714)	(442)
Accrued income	(292)	704
TOTAL NET CASH PROVIDED / (USED) BY OPERATING ACTIVITIES	(1 006)	262
Opening cash and cash equivalents	11	(225)
Net gain/(losses) on cash (assets and liabilities)	-	-
Net gain/(losses) on interbank sight balances (assets and liabilities)	11	(225)
Closing cash and cash equivalents	(995)	37
Net gain/(losses) on cash (assets and liabilities)	-	-
Net gain/(losses) on interbank sight balances (assets and liabilities)	(995)	37
CHANGE IN NET CASH AND CASH EQUIVALENTS	(1 006)	262

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 HALF YEARLY FINANCIAL REPORT

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.

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 June 30, 2020 as adopted by the European Union.

The standards and interpretations used in the financial reports have been supplemented by the provisions of those IFRS as endorsed by the European Union. These standards are listed in the parent company's reference document which can be found at <https://www.ca-cib.fr/>.

The standards and interpretations are identical to those used and described in the Company's Financial Report at December 31, 2019. 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.

NOTES TO THE HALF YEARLY FINANCIAL REPORT

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 reports.

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 HALF YEARLY FINANCIAL REPORT

2.5. Cash and cash equivalents

Cash and cash equivalents include cash on hand, demand deposits and other short-term highly liquid 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 HALF YEARLY FINANCIAL REPORT

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 HALF YEARLY FINANCIAL REPORT

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 June 30, 2020, 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 HALF YEARLY FINANCIAL REPORT

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 IFRS9 (i.e. from 01/01/2018), when the fair value option is used for financial liabilities, changes in fair value are 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 own 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 HALF YEARLY FINANCIAL REPORT

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 HALF YEARLY FINANCIAL REPORT

The table below shows the liquidity gap by maturity as at June 30, 2020. This gap is appreciated regarding the contractual maturity of every contract

	Nominal redeemable within one month	Nominal redeemable after one month but within three months	Nominal redeemable after three months but within one year	Nominal redeemable after one year but within two years	Nominal redeemable after two years but within five years	Nominal redeemable after five years	Others	Total
	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR
Assets								
Due from banks	-	-	-	-	-	-	-	-
Financial assets designated at FV P&L on option	3 870	12 402	175 660	115 637	413 372	54 451	-	775 392
Financial assets mandatorily at FV P&L	11 433	852	117 494	161 026	81 363	40 820	-	412 988
Accruals and other assets	-	-	-	-	-	-	1 460	1 460
Total Assets	15 303	13 254	293 154	276 663	494 735	95 271	1 460	1 189 840
Liabilities								
Equity shareholders' funds	-	-	-	-	-	-	35	35
Due to banks	-	-	-	-	-	-	995	995
Financial liabilities designated at FV P&L on option	5 313	12 144	272 080	258 368	441 240	89 380	-	1 078 525
Financial liabilities mandatorily at FV P&L	44 901	810	11 754	9 455	32 039	3 267	-	102 226
Accruals and other liabilities	(34 911)	300	9 320	8 840	21 456	2 624	430	8 059
Total Liabilities	15 303	13 254	293 154	276 663	494 735	95 271	1 460	1 189 840
Liquidity gap	-	-	-	-	-	-	-	-

NOTES TO THE HALF YEARLY FINANCIAL REPORT

The table below shows the liquidity gap by maturity as at December 31, 2019. This gap is appreciated regarding the contractual maturity of every contract.

	Nominal redeemable within one month	Nominal redeemable after one month but within three months	Nominal redeemable after three months but within one year	Nominal redeemable after one year but within two years	Nominal redeemable after two years but within five years	Nominal redeemable after five years	Others	Total
Assets	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR	K'EUR
Due from banks	-	-	-	-	-	-	11	11
Financial assets designated at FV P&L on option	9 459	13 148	124 063	139 837	446 389	59 889	-	792 785
Financial assets mandatorily at FV P&L	13 659	25 712	50 814	151 387	187 608	42 980	-	472 160
Accruals and other assets	-	-	-	-	-	-	1 168	1 168
Total Assets	23 118	38 860	174 877	291 224	633 997	102 869	1 179	1 266 124
Liabilities								
Equity shareholders' funds	-	-	-	-	-	-	35	35
Due to banks	-	-	-	-	-	-	-	-
Financial liabilities designated at FV P&L on option	9 513	38 475	172 478	271 587	616 461	96 289	-	1 204 803
Financial liabilities mandatorily at FV P&L	11 709	714	3 939	14 067	16 529	5 182	-	52 140
Accruals and other liabilities	1 896	(329)	(1 540)	5 570	1 007	1 398	1 144	9 146
Total Liabilities	23 118	38 860	174 877	291 224	633 997	102 869	1 179	1 266 124
Liquidity gap	-	-	-	-	-	-	-	-

NOTES TO THE HALF YEARLY FINANCIAL REPORT

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 HALF YEARLY FINANCIAL REPORT

The table below shows the Company's exposure to currencies at June 30, 2020 (in thousands of Euro).

	AUD	CHF	CNY	EUR	GBP	JPY	PEN	SGD	USD	ZAR	Total
Assets											
Due from banks	-	-	-	-	-	-	-	-	-	-	-
Financial assets designated at FV P&L on option	263	7 506	-	240 666	2 478	36 710	37	2	487 730	-	775 392
Financial assets mandatorily at FV P&L	946	611	-	199 561	3 629	3 104	519	30	204 588	-	412 988
Accruals and other assets	-	-	-	1 421	39	-	-	-	-	-	1 460
Total Assets	1 209	8 117	-	441 648	6 146	39 814	556	32	692 318	-	1 189 840
Liabilities											
Equity shareholders' funds	-	-	-	35	-	-	-	-	-	-	35
Due to banks	-	-	-	981	14	-	-	-	-	-	995
Financial liabilities designated at FV P&L on option	13 283	6 897	-	374 245	6 249	65 022	4 330	670	607 829	-	1 078 525
Financial liabilities mandatorily at FV P&L	640	1 220	-	65 982	628	377	-	-	33 379	-	102 226
Accruals and other liabilities	(12 714)	-	-	405	(745)	(25 585)	(3 774)	(638)	51 110	-	8 059
Total Liabilities	1 209	8 117	-	441 648	6 146	39 814	556	32	692 318	-	1 189 840

NOTES TO THE HALF YEARLY FINANCIAL REPORT

The table below shows the Company's exposure to currencies at December 31, 2019 (in thousands of Euro).

	AUD	CHF	CNY	EUR	GBP	JPY	PEN	SGD	USD	ZAR	Total
Assets											
Due from banks	-	-	-	(12)	(18)	-	-	-	41	-	11
Financial assets designated at FV P&L on option	362	5 617	4	237 045	5 122	36 061	59	2	508 507	6	792 785
Financial assets mandatorily at FV P&L	944	304	1 910	195 482	3 976	(11 442)	538	-	280 448	-	472 160
Accruals and other assets	-	-	-	1 191	18	-	-	-	(41)	-	1 168
Total Assets	1 306	5 921	1 914	433 706	9 098	24 619	597	2	788 955	6	1 266 124
Liabilities											
Equity shareholders' funds	-	-	-	35	-	-	-	-	-	-	35
Due to banks	-	-	-	-	-	-	-	-	-	-	-
Financial liabilities designated at FV P&L on option	14 640	5 410	1 854	412 568	9 904	47 330	4 639	673	707 405	380	1 204 803
Financial liabilities mandatorily at FV P&L	1 202	511	1 850	19 222	15	3 471	-	(9)	25 878	-	52 140
Accruals and other liabilities	(14 536)	-	(1 790)	1 881	(821)	(26 182)	(4 042)	(662)	55 672	(374)	9 146
Total Liabilities	1 306	5 921	1 914	433 706	9 098	24 619	597	2	788 955	6	1 266 124

NOTES TO THE HALF YEARLY FINANCIAL REPORT

4. FINANCIAL ASSETS DESIGNATED AT FAIR VALUE P&L ON OPTION

	30/06/2020 K'EUR	31/12/2019 K'EUR
Term loans designated at FV P&L on option		
- Fair Value	774 735	791 528
- Accrued Interest	657	1 257
	775 392	792 785

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

All assets designated at fair value P&L on option are realized with a related-party.

5. FINANCIAL ASSETS MANDATORILY AT FAIR VALUE P&L

	30/06/2020 K'EUR	31/12/2019 K'EUR
Financial assets mandatorily at FV P&L		
- Structured Term loans	344 019	422 477
- Interest Rate Swaps	8 170	11 633
- Currency Interest Rate Swaps	1 540	1 437
- Caps / Floors	9	916
- Index derivative	59 520	35 697
	412 988	472 160

All assets mandatorily at fair value P&L are realized with a related-party.

6. CALLED UP SHARE CAPITAL

	30/06/2020 K'EUR	31/12/2019 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

	30/06/2020 K'EUR	31/12/2019 K'EUR
Financial liabilities designated at FV P&L on option		
- Euro Medium Term Notes	1 078 525	1 204 803
	1 078 525	1 204 803

NOTES TO THE HALF YEARLY FINANCIAL REPORT

8. FINANCIAL LIABILITIES MANDATORILY AT FV P&L

	30/06/2020 K'EUR	31/12/2019 K'EUR
Financial liabilities mandatorily at FV P&L		
- Interest Rate Swaps	4 195	18 901
- Currency Interest Rate Swaps	956	1 330
- Caps / Floors	-	907
- Warrants	9	9
- Index Swaps	97 066	30 993
	102 226	52 140

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

	30/06/2020 K'EUR	31/12/2019 K'EUR
Accrued income	1 460	1 168
	1 460	1 168

All accrued income are realized with a related-party.

10. ACCRUALS AND OTHER LIABILITIES

	30/06/2020 K'EUR	31/12/2019 K'EUR
Accrued expense	429	1 142
Foreign currency positions	7 630	8 002
Accruals and other liabilities	-	2
	8 059	9 146

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 HALF YEARLY FINANCIAL REPORT

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

	30/06/2020			30/06/2019		
	Accrued & Realized	Fair value	Total	Accrued & Realized	Fair value	Total
	K'EUR			K'EUR		
Term loans and time deposits	7 754	(1 689)	6 065	16 827	30 558	47 385
Euro Medium Term Notes	(11 260)	32 494	21 234	(27 010)	(43 446)	(70 456)
Interest Rate Swaps	(2 159)	11 243	9 084	4 520	(9 819)	(5 299)
Currency Interest Rate Swaps	(605)	477	(128)	(735)	1 055	320
Caps / Floors	-	-	-	156	-	156
Warrants	-	-	-	(156)	-	(156)
Indexe Swaps	6 620	(42 525)	(35 905)	6 983	21 652	28 635
	350	-	350	585	-	585

The net income in June 30, 2020 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 HALF YEARLY FINANCIAL REPORT

13. ISSUED SECURITIES REPORT

	30/06/2020											
	NOMINAL AMOUNT		QUANTITY				PRODUCT TYPE					
	K'Currency	K'EUR	Initial Stock	Matured	New Issue	Final Stock	Index	Forex	Hybrid	Inflation	Rate	Final Stock
AUD	(22 346)	(13 702)	5	(1)	-	4	-	-	3	-	1	4
CAD	-	-	-	-	-	-	-	-	-	-	-	-
CHF	(7 990)	(7 508)	5	(4)	3	4	4	-	-	-	-	4
CNY	-	-	1	(1)	-	-	-	-	-	-	-	-
EUR	(385 582)	(385 582)	110	(33)	47	124	98	-	10	1	15	124
GBP	(5 935)	(6 529)	7	(3)	2	6	3	-	1	-	2	6
JPY	(7 500 000)	(61 899)	27	(1)	-	26	-	3	14	-	9	26
PEN	(15 000)	(3 775)	1	-	-	1	-	-	-	-	1	1
SGD	(1 000)	(638)	1	-	-	1	-	-	1	-	-	1
USD	(689 878)	(614 207)	275	(68)	58	265	107	18	85	-	55	265
ZAR	-	-	1	(1)	-	-	-	-	-	-	-	-
Total		(1 093 841)	433	(112)	110	431	212	21	114	1	83	431

NOTES TO THE HALF YEARLY FINANCIAL REPORT

	31/12/2019											
	NOMINAL AMOUNT		QUANTITY				PRODUCT TYPE					
	K'Currency	K'EUR	Initial Stock	Matured	New Issue	Final Stock	Index	Forex	Hybrid	Inflation	Rate	Final Stock
AUD	24 862	15 543	9	(4)	-	5	-	-	4	-	1	5
CAD	-	-	-	-	-	-	-	-	-	-	-	-
CHF	6 110	5 622	9	(6)	2	5	5	-	-	-	-	5
CNY	14 000	1 790	1	-	-	1	-	-	1	-	-	1
EUR	388 133	388 133	121	(66)	55	110	76	-	14	1	19	110
GBP	9 047	10 608	9	(2)	-	7	1	-	1	-	5	7
JPY	7 600 000	62 182	38	(11)	-	27	-	3	14	-	10	27
PEN	15 000	4 043	1	-	-	1	-	-	-	-	1	1
TRY	1 000	662	-	-	1	1	-	-	1	-	-	1
USD	779 298	696 112	297	(98)	76	275	90	18	95	-	72	275
ZAR	5 900	374	3	(2)	-	1	-	-	1	-	-	1
Total	1 185 069		488	(189)	134	433	172	21	131	1	108	433

Information disclosed above represents the outstanding nominal amount of issued notes as of June 30, 2020 and December 31, 2019.
This amount does not include premium, accrued interest and fair value adjustments.

NOTES TO THE HALF YEARLY FINANCIAL REPORT

14. CHARACTERISTICS OF THE ISSUANCES AND WARRANTS

14.1. Stock of Issuances:

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS1849255242	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/02/2023	28/02/2023	SGD	1 000	638	HYBRID
				1 000	638	
			Total	SGD	1 000	638
XS0988335104	Issuance/BondCLFGSPP EMTN/0D/08/11/2024/6.1%	08/11/2024	PEN	15 000	3 775	IRD
				15 000	3 775	
			Total	PEN	15 000	3 775
XS1849268492	Issuance/BondEMTN CACIGBEI XS1849268492/0D/TAUX/12/09/2022	12/09/2022	CHF	710	667	EQUITY
XS1974196443	Issuance/BondEMTN CACIGBEI XS1974196443/0D/TAUX/09/08/2021	09/08/2021	CHF	3 680	3 458	EQUITY
XS1974199207	Issuance/BondEMTN CACIGBEI XS1974199207/0D/TAUX/20/08/2021	20/08/2021	CHF	500	470	EQUITY
XS1974206341	Issuance/BondEMTN CACIGBEI XS1974206341/0D/TAUX/23/03/2023	23/03/2023	CHF	3 100	2 913	EQUITY
				7 990	7 508	
			Total	CHF	7 990	7 508
XS0944484095	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/07/2023	05/07/2023	AUD	2 920	1 790	HYBRID
XS0952565546	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/07/2023	12/07/2023	AUD	11 270	6 910	HYBRID
XS1118678363	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/11/2026	07/11/2026	AUD	5 675	3 480	HYBRID
				19 865	12 180	
XS0356526045	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/04/2023	07/04/2023	AUD	2 481	1 521	IRD
				2 481	1 521	
			Total	AUD	22 346	13 702
XS1782036229	Issuance/BondEMTN CACIGBEI XS1782036229/0D/TAUX/16/11/2020	16/11/2020	GBP	500	550	EQUITY
XS1974195718	Issuance/BondEMTN CACIGBEI XS1974195718/0D/TAUX/02/08/2021	02/08/2021	GBP	500	550	EQUITY
XS1974204643	Issuance/BondEMTN CACIGBEI XS1974204643/0D/TAUX/28/02/2025	28/02/2025	GBP	1 250	1 375	EQUITY
				2 250	2 475	
XS1753673737	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	GBP	700	770	HYBRID
				700	770	
XS1279293606	Issuance/BondEMTN CFGUERIP XS1279293606/0D/TAUX/27/04/2021	27/04/2021	GBP	1 985	2 184	IRD
XS1417392559	Issuance/BondEMTN CFGUERIP XS1417392559/0D/TAUX/22/06/2022	22/06/2022	GBP	1 000	1 100	IRD
				2 985	3 284	
			Total	GBP	5 935	6 529
XS0923440373	Issuance/BondCLFGSPP EMTN/0D/17/05/2022/2.9%	17/05/2022	JPY	1 000 000	8 253	FX
XS0965106593	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/09/2020	09/09/2020	JPY	200 000	1 651	FX
XS0982264433	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/10/2022	24/10/2022	JPY	500 000	4 127	FX
				1 700 000	14 030	
XS0653514553	Issuance/BondCLFGSPP EMTN/0D/30/09/2021/2.76%	30/09/2021	JPY	300 000	2 476	HYBRID
XS0669430380	Issuance/BondCLFGSPP EMTN/0D/29/09/2021/2.4%	29/09/2021	JPY	400 000	3 301	HYBRID
XS0901302934	Issuance/BondCLFGSPP EMTN/0D/27/03/2023/2.2%	27/03/2023	JPY	150 000	1 238	HYBRID
XS0953199717	Issuance/BondCLFGSPP EMTN/0D/29/09/2020/3.35%	29/09/2020	JPY	100 000	825	HYBRID
XS0956250889	Issuance/BondCLFGSPP EMTN/0D/28/09/2020/1.57%	28/09/2020	JPY	100 000	825	HYBRID
XS0969264729	Issuance/BondCLFGSPP EMTN/0D/28/09/2020/2.2%	28/09/2020	JPY	100 000	825	HYBRID
XS0979052825	Issuance/BondCLFGSPP EMTN/0D/28/12/2023/2.27%	28/12/2023	JPY	300 000	2 476	HYBRID
XS0986224037	Issuance/BondCLFGSPP EMTN/0D/04/01/2021/2%	04/01/2021	JPY	1 000 000	8 253	HYBRID
XS0990472168	Issuance/BondCLFGSPP EMTN/0D/24/12/2020/1.8%	24/12/2020	JPY	50 000	413	HYBRID
XS0993245033	Issuance/BondCLFGSPP EMTN/0D/28/12/2023/2.6%	28/12/2023	JPY	100 000	825	HYBRID
XS0997291983	Issuance/BondCLFGSPP EMTN/0D/29/12/2020/1.6%	29/12/2020	JPY	200 000	1 651	HYBRID
XS1003265664	Issuance/BondCLFGSPP EMTN/0D/29/12/2020/1.6%	29/12/2020	JPY	300 000	2 476	HYBRID
XS1020987811	Issuance/BondCLFGSPP EMTN/0D/13/02/2029/2.15%	13/02/2029	JPY	100 000	825	HYBRID
XS1023443325	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/06/2021	28/06/2021	JPY	500 000	4 127	HYBRID
				3 700 000	30 537	

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS0283891082	Issuance/BondCLFINGUE SPP EMTN/30Y/CHANGE/02/02/2037	02/02/2037	JPY	250 000	2 063	IRD
XS0291596533	Issuance/BondEMTN CLFGSPP/20Y/TAUX/15/03/2027	15/03/2027	JPY	100 000	825	IRD
XS0294906275	Issuance/BondCLFINGUE SPP EMTN/30Y/TAUX/17/04/2037	17/04/2037	JPY	150 000	1 238	IRD
XS0307541663	Issuance/BondCLFGSPP EMTN/30Y/TAUX/25/06/2037	25/06/2037	JPY	100 000	825	IRD
XS0307480771	Issuance/BondCLFGSPP EMTN/30Y/TAUX/10/07/2037	10/07/2037	JPY	100 000	825	IRD
XS0960160694	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/08/2023	23/08/2023	JPY	100 000	825	IRD
XS0963540454	Issuance/BondCLFGSPP EMTN/0D/TAUX/23/08/2023	23/08/2023	JPY	300 000	2 476	IRD
XS0965252652	Issuance/BondCLFGSPP EMTN/0D/05/09/2023/1%	05/09/2023	JPY	800 000	6 603	IRD
XS0968877448	Issuance/BondCLFGSPP EMTN/0D/27/09/2023/0.9%	27/09/2023	JPY	200 000	1 651	IRD
				2 100 000	17 332	

Total	JPY	7 500 000	61 899
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XS1417393367	Issuance/BondEMTN CACIGB EIS/0D/TAUX/06/07/2020	06/07/2020	EUR	2 900	2 900	EQUITY
XS1581949614	Issuance/BondEMTN CACIGBEI/3Y/TAUX/20/07/2020	20/07/2020	EUR	640	640	EQUITY
XS1581955348	Issuance/BondEMTN CACIGBEI EIS/5Y/TAUX/24/10/2022	24/10/2022	EUR	1 550	1 550	EQUITY
XS1581958953	Issuance/BondEMTN CACIGBEI XS1581958953/0D/TAUX/20/11/2020	20/11/2020	EUR	150	150	EQUITY
XS1581959092	Issuance/BondEMTN CACIGBEI XS1581959092/0D/TAUX/22/11/2022	22/11/2022	EUR	1 430	1 430	EQUITY
XS1667682766	Issuance/BondEMTN CACIGBEI XS1667682766/0D/TAUX/24/01/2023	24/01/2023	EUR	650	650	EQUITY
XS1667683574	Issuance/BondEMTN CACIGBEI XS1667683574/0D/TAUX/08/02/2021	08/02/2021	EUR	1 050	1 050	EQUITY
XS1707274368	Issuance/BondEMTN CACIGBEI XS1707274368/0D/TAUX/06/04/2021	06/04/2021	EUR	100	100	EQUITY
XS1707275092	Issuance/BondEMTN CACIGBEI XS1707275092/0D/TAUX/11/04/2023	11/04/2023	EUR	700	700	EQUITY
XS1707278278	Issuance/BondEMTN CACIGBEI XS1707278278/0D/TAUX/26/04/2021	26/04/2021	EUR	13 223	13 223	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
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	150	150	EQUITY
XS1782032152	Issuance/BondEMTN CACIGBEI XS1782032152/0D/TAUX/05/10/2021	05/10/2021	EUR	650	650	EQUITY
XS1849257883	Issuance/BondEMTN CACIGBEI XS1849257883/0D/TAUX/07/12/2021	07/12/2021	EUR	500	500	EQUITY
XS1849262297	Issuance/BondEMTN CACIGBEI XS1849262297/0D/TAUX/18/03/2022	18/03/2022	EUR	3 181	3 181	EQUITY
XS1849262453	Issuance/BondEMTN CACIGBEI XS1849262453/0D/TAUX/27/03/2024	27/03/2024	EUR	1 490	1 490	EQUITY
XS1849262436	Issuance/BondEMTN CACIGBEI XS1849262436/0D/TAUX/03/06/2022	03/06/2022	EUR	3 159	3 159	EQUITY
XS1849264319	Issuance/BondEMTN CACIGBEI XS1849264319/0D/TAUX/06/06/2022	06/06/2022	EUR	500	500	EQUITY
XS1849265126	Issuance/BondEMTN CACIGBEI XS1849265126/0D/TAUX/21/06/2024	21/06/2024	EUR	210	210	EQUITY
XS1849266017	Issuance/BondEMTN CACIGBEI XS1849266017/0D/TAUX/12/07/2021	12/07/2021	EUR	1 230	1 230	EQUITY
XS0355893099	Issuance/BondEMTN CACIGBEI/15Y/TAUX/04/04/2023	04/04/2023	EUR	30 000	30 000	EQUITY
XS1849266520	Issuance/BondEMTN CACIGBEI XS1849266520/0D/TAUX/26/07/2024	26/07/2024	EUR	3 835	3 835	EQUITY
XS1849267171	Issuance/BondEMTN CACIGBEI XS1849267171/0D/TAUX/29/07/2024	29/07/2024	EUR	1 300	1 300	EQUITY
XS1849267338	Issuance/BondEMTN CACIGBEI XS1849267338/0D/TAUX/15/08/2022	15/08/2022	EUR	168	168	EQUITY
XS1849267411	Issuance/BondEMTN CACIGBEI XS1849267411/0D/TAUX/16/08/2027	16/08/2027	EUR	500	500	EQUITY
XS1849267684	Issuance/BondEMTN CACIGBEI XS1849267684/0D/TAUX/21/08/2024	21/08/2024	EUR	625	625	EQUITY
XS1849268815	Issuance/BondEMTN CACIGBEI XS1849268815/0D/TAUX/26/09/2022	26/09/2022	EUR	1 145	1 145	EQUITY
XS1849269110	Issuance/BondEMTN CACIGBEI XS1849269110/0D/TAUX/30/09/2022	30/09/2022	EUR	1 565	1 565	EQUITY
XS1849269896	Issuance/BondEMTN CACIGBEI XS1849269896/0D/TAUX/04/10/2027	04/10/2027	EUR	500	500	EQUITY
XS1849270126	Issuance/BondEMTN CACIGBEI XS1849270126/0D/TAUX/08/10/2027	08/10/2027	EUR	500	500	EQUITY
XS1974189158	Issuance/BondEMTN CACIGBEI XS1974189158/0D/TAUX/18/10/2024	18/10/2024	EUR	500	500	EQUITY
XS1974189588	Issuance/BondEMTN CACIGBEI XS1974189588/0D/TAUX/25/10/2021	25/10/2021	EUR	500	500	EQUITY
XS1974189828	Issuance/BondEMTN CACIGBEI XS1974189828/0D/TAUX/01/11/2021	01/11/2021	EUR	800	800	EQUITY
XS1974190248	Issuance/BondEMTN CACIGBEI XS1974190248/0D/TAUX/10/05/2021	10/05/2021	EUR	950	950	EQUITY
XS1974190164	Issuance/BondEMTN CACIGBEI XS1974190164/0D/TAUX/13/11/2024	13/11/2024	EUR	1 999	1 999	EQUITY
XS1974190594	Issuance/BondEMTN CACIGBEI XS1974190594/0D/TAUX/18/08/2020	18/08/2020	EUR	600	600	EQUITY
XS1974190834	Issuance/BondEMTN CACIGBEI XS1974190834/0D/TAUX/22/11/2022	22/11/2022	EUR	900	900	EQUITY
XS1974191055	Issuance/BondEMTN CACIGBEI XS1974191055/0D/TAUX/25/11/2021	25/11/2021	EUR	1 400	1 400	EQUITY
XS1974192020	Issuance/BondEMTN CACIGBEI XS1974192020/0D/TAUX/27/05/2021	27/05/2021	EUR	1 560	1 560	EQUITY
XS1974191303	Issuance/BondEMTN CACIGBEI XS1974191303/0D/TAUX/19/12/2024	19/12/2024	EUR	200	200	EQUITY
XS1974191485	Issuance/BondEMTN CACIGBEI XS1974191485/0D/TAUX/19/12/2022	19/12/2022	EUR	470	470	EQUITY
XS1974192376	Issuance/BondEMTN CACIGBEI XS1974192376/0D/TAUX/05/12/2022	05/12/2022	EUR	800	800	EQUITY
XS1974192889	Issuance/BondEMTN CACIGBEI XS1974192889/0D/TAUX/12/12/2022	12/12/2022	EUR	1 750	1 750	EQUITY
XS1974193184	Issuance/BondEMTN CACIGBEI XS1974193184/0D/TAUX/12/12/2022	12/12/2022	EUR	600	600	EQUITY
XS1974193267	Issuance/BondEMTN CACIGBEI XS1974193267/0D/TAUX/12/12/2022	12/12/2022	EUR	2 400	2 400	EQUITY
XS1974193424	Issuance/BondEMTN CACIGBEI XS1974193424/0D/TAUX/13/12/2022	13/12/2022	EUR	1 050	1 050	EQUITY
XS1974193770	Issuance/BondEMTN CACIGBEI XS1974193770/0D/TAUX/17/12/2024	17/12/2024	EUR	780	780	EQUITY
XS1974194745	Issuance/BondEMTN CACIGBEI XS1974194745/0D/TAUX/02/01/2023	02/01/2023	EUR	2 203	2 203	EQUITY
XS1974195049	Issuance/BondEMTN CACIGBEI XS1974195049/0D/TAUX/03/01/2022	03/01/2022	EUR	11 160	11 160	EQUITY
XS1974195122	Issuance/BondEMTN CACIGBEI XS1974195122/0D/TAUX/10/01/2023	10/01/2023	EUR	500	500	EQUITY
XS1974195395	Issuance/BondEMTN CACIGBEI XS1974195395/0D/TAUX/20/01/2025	20/01/2025	EUR	1 350	1 350	EQUITY
XS1974195551	Issuance/BondEMTN CACIGBEI XS1974195551/0D/TAUX/28/01/2021	28/01/2021	EUR	500	500	EQUITY
XS1974195635	Issuance/BondEMTN CACIGBEI XS1974195635/0D/TAUX/30/01/2023	30/01/2023	EUR	5 787	5 787	EQUITY
XS1974196013	Issuance/BondEMTN CACIGBEI XS1974196013/0D/TAUX/03/02/2021	03/02/2021	EUR	520	520	EQUITY
XS1974195809	Issuance/BondEMTN CACIGBEI XS1974195809/0D/TAUX/03/02/2025	03/02/2025	EUR	1 100	1 100	EQUITY
XS1974196286	Issuance/BondEMTN CACIGBEI XS1974196286/0D/TAUX/14/02/2023	14/02/2023	EUR	10 057	10 057	EQUITY
XS1974196526	Issuance/BondEMTN CACIGBEI XS1974196526/0D/TAUX/07/02/2025	07/02/2025	EUR	600	600	EQUITY
XS1974197847	Issuance/BondEMTN CACIGBEI XS1974197847/0D/TAUX/04/02/2025	04/02/2025	EUR	2 000	2 000	EQUITY
XS1974197920	Issuance/BondEMTN CACIGBEI XS1974197920/0D/TAUX/04/02/2025	04/02/2025	EUR	2 000	2 000	EQUITY
XS1974198068	Issuance/BondEMTN CACIGBEI XS1974198068/0D/TAUX/04/02/2025	04/02/2025	EUR	2 000	2 000	EQUITY
XS1974198142	Issuance/BondEMTN CACIGBEI XS1974198142/0D/TAUX/13/02/2023	13/02/2023	EUR	1 070	1 070	EQUITY

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS1974196872	Issuance/BondEMTN CACIGBEI XS1974196872/0D/TAUX/10/08/2021	10/08/2021	EUR	2 545	2 545	EQUITY
XS1974198225	Issuance/BondEMTN CACIGBEI XS1974198225/0D/TAUX/13/02/2023	13/02/2023	EUR	1 125	1 125	EQUITY
XS1974197177	Issuance/BondEMTN CACIGBEI XS1974197177/0D/TAUX/03/03/2023	03/03/2023	EUR	2 825	2 825	EQUITY
XS1974197334	Issuance/BondEMTN CACIGBEI XS1974197334/0D/TAUX/27/02/2025	27/02/2025	EUR	650	650	EQUITY
XS1974199116	Issuance/BondEMTN CACIGBEI XS1974199116/0D/TAUX/19/08/2021	19/08/2021	EUR	500	500	EQUITY
XS1974199389	Issuance/BondEMTN CACIGBEI XS1974199389/0D/TAUX/20/08/2021	20/08/2021	EUR	1 000	1 000	EQUITY
XS1974199975	Issuance/BondEMTN CACIGBEI XS1974199975/0D/TAUX/24/02/2025	24/02/2025	EUR	800	800	EQUITY
XS1974199892	Issuance/BondEMTN CACIGBEI XS1974199892/0D/TAUX/24/02/2025	24/02/2025	EUR	2 080	2 080	EQUITY
XS1974199629	Issuance/BondEMTN CACIGBEI XS1974199629/0D/TAUX/17/02/2023	17/02/2023	EUR	4 449	4 449	EQUITY
XS1974200062	Issuance/BondEMTN CACIGBEI XS1974200062/0D/TAUX/24/02/2025	24/02/2025	EUR	4 445	4 445	EQUITY
XS1974199546	Issuance/BondEMTN CACIGBEI XS1974199546/0D/TAUX/24/02/2023	24/02/2023	EUR	2 000	2 000	EQUITY
XS1974204130	Issuance/BondEMTN CACIGBEI XS1974204130/0D/TAUX/26/02/2025	26/02/2025	EUR	3 090	3 090	EQUITY
XS1974204213	Issuance/BondEMTN CACIGBEI XS1974204213/0D/TAUX/27/08/2021	27/08/2021	EUR	1 670	1 670	EQUITY
XS1974204569	Issuance/BondEMTN CACIGBEI XS1974204569/0D/TAUX/28/02/2023	28/02/2023	EUR	1 100	1 100	EQUITY
XS1974205293	Issuance/BondEMTN CACIGBEI XS1974205293/0D/TAUX/06/03/2023	06/03/2023	EUR	500	500	EQUITY
XS1974204726	Issuance/BondEMTN CACIGBEI XS1974204726/0D/TAUX/06/03/2023	06/03/2023	EUR	4 455	4 455	EQUITY
XS1974205533	Issuance/BondEMTN CACIGBEI XS1974205533/0D/TAUX/04/03/2025	04/03/2025	EUR	4 000	4 000	EQUITY
XS1974205616	Issuance/BondEMTN CACIGBEI XS1974205616/0D/TAUX/04/03/2025	04/03/2025	EUR	4 000	4 000	EQUITY
XS1974204999	Issuance/BondEMTN CACIGBEI XS1974204999/0D/TAUX/13/03/2023	13/03/2023	EUR	277	277	EQUITY
XS1974206184	Issuance/BondEMTN CACIGBEI XS1974206184/0D/TAUX/20/03/2023	20/03/2023	EUR	3 590	3 590	EQUITY
XS1974206697	Issuance/BondEMTN CACIGBEI XS1974206697/0D/TAUX/24/03/2023	24/03/2023	EUR	1 500	1 500	EQUITY
XS1974207315	Issuance/BondEMTN CACIGBEI XS1974207315/0D/TAUX/15/05/2023	15/05/2023	EUR	2 300	2 300	EQUITY
XS1974208479	Issuance/BondEMTN CACIGBEI XS1974208479/0D/TAUX/05/06/2023	05/06/2023	EUR	950	950	EQUITY
XS1974208552	Issuance/BondEMTN CACIGBEI XS1974208552/0D/TAUX/03/06/2030	03/06/2030	EUR	1 900	1 900	EQUITY
XS1974208636	Issuance/BondEMTN CACIGBEI XS1974208636/0D/TAUX/29/05/2025	29/05/2025	EUR	500	500	EQUITY
XS1974208719	Issuance/BondEMTN CACIGBEI XS1974208719/0D/TAUX/05/06/2025	05/06/2025	EUR	320	320	EQUITY
XS1974209444	Issuance/BondEMTN CACIGBEI XS1974209444/0D/TAUX/13/06/2023	13/06/2023	EUR	1 000	1 000	EQUITY
XS1974208040	Issuance/BondEMTN CACIGBEI XS1974208040/0D/TAUX/16/06/2023	16/06/2023	EUR	2 490	2 490	EQUITY
XS1974209873	Issuance/BondEMTN CACIGBEI XS1974209873/0D/TAUX/19/06/2023	19/06/2023	EUR	1 550	1 550	EQUITY
XS1974207745	Issuance/BondEMTN CACIGBEI XS1974207745/0D/TAUX/19/06/2023	19/06/2023	EUR	4 805	4 805	EQUITY
XS1974210533	Issuance/BondEMTN CACIGBEI XS1974210533/0D/TAUX/23/06/2028	23/06/2028	EUR	2 400	2 400	EQUITY
XS2053798430	Issuance/BondEMTN CACIGBEI XS2053798430/0D/TAUX/26/06/2028	26/06/2028	EUR	2 200	2 200	EQUITY
XS1974207588	Issuance/BondEMTN CACIGBEI XS1974207588/0D/TAUX/26/06/2023	26/06/2023	EUR	3 900	3 900	EQUITY
XS2053798943	Issuance/BondEMTN CACIGBEI XS2053798943/0D/TAUX/03/07/2023	03/07/2023	EUR	1 500	1 500	EQUITY
				210 823	210 823	
XS0266855245	Issuance/BondCLFINGUE SPP EMTN/0D/TAUX/30/12/2021	30/12/2021	EUR	10 285	10 285	HYBRID
FR0010479535	Issuance/BondCLFGSPP EMTN/5Y/TAUX/29/12/2021	29/12/2021	EUR	8 964	8 964	HYBRID
XS1279292111	Issuance/BondCLFGSPP EMTN/0D/EURIBOR3M/30/12/2020	30/12/2020	EUR	460	460	HYBRID
XS1279295726	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	EUR	480	480	HYBRID
XS1581950208	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
XS1581950034	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	EUR	1 000	1 000	HYBRID
XS1974188697	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/07/2020	08/07/2020	EUR	330	330	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
				29 519	29 519	
XS0380041318	Issuance/BondEMTN CFGUERIP XS0380041318/0D/TAUX/30/07/2023	30/07/2023	EUR	3 000	3 000	INFLATION
				3 000	3 000	
XS0243151346	Issuance/BondEMTN CFGUERIP XS0243151346/0D/TAUX/03/02/2026	03/02/2026	EUR	10 000	10 000	IRD
XS0244021001	Issuance/BondEMTN CFGUERIP XS0244021001/0D/TAUX/20/02/2026	20/02/2026	EUR	10 000	10 000	IRD
XS0247335309	Issuance/BondEMTN CFGUERIP XS0247335309/0D/TAUX/13/03/2026	13/03/2026	EUR	10 000	10 000	IRD
FR0010675579	Issuance/BondEMTN CFGUERIP FR0010675579/0D/TAUX/17/10/2021	17/10/2021	EUR	10 000	10 000	IRD
FR0010675587	Issuance/BondEMTN CFGUERIP FR0010675587/0D/TAUX/17/10/2022	17/10/2022	EUR	10 000	10 000	IRD
XS0547880376	Issuance/BondEMTN CFGUERIP XS0547880376/0D/TAUX/22/10/2020	22/10/2020	EUR	2 000	2 000	IRD
XS1254830117	Issuance/BondEMTN CFGUERIP XS1254830117/0D/TAUX/13/07/2020	13/07/2020	EUR	1 200	1 200	IRD
XS1279292038	Issuance/BondEMTN CFGUERIP XS1279292038/0D/TAUX/21/12/2022	21/12/2022	EUR	1 300	1 300	IRD
XS1279292202	Issuance/BondEMTN CFGUERIP XS1279292202/0D/TAUX/06/01/2021	06/01/2021	EUR	1 500	1 500	IRD
XS1279294323	Issuance/BondEMTN CFSFRPP/0D/TAUX/27/09/2021	27/09/2021	EUR	5 240	5 240	IRD
XS1417391742	Issuance/BondEMTN CFGUERIP XS1417391742/0D/TAUX/15/06/2022	15/06/2022	EUR	25 000	25 000	IRD
XS1417391825	Issuance/BondEMTN CFGUERIP XS1417391825/0D/TAUX/15/06/2022	15/06/2022	EUR	25 000	25 000	IRD
XS0201295499	Issuance/BondEMTN CFGUERIP XS0201295499/0D/TAUX/07/10/2024	07/10/2024	EUR	8 000	8 000	IRD
XS0211449755	Issuance/BondEMTN CFGUERIP XS0211449755/0D/TAUX/01/02/2025	01/02/2025	EUR	3 000	3 000	IRD
FR0010185884	Issuance/BondEMTN CFGUERIP FR0010185884/0D/TAUX/15/04/2022	15/04/2022	EUR	20 000	20 000	IRD
				142 240	142 240	
		Total	EUR	385 582	385 582	

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS1224029246	Issuance/BondCLFGSPP EMTN/0D/TAUX/27/05/2021	27/05/2021	USD	3 361	2 992	EQUITY
XS1279291816	Issuance/BondCLFGSPP EMTN/0D/TAUX/03/12/2020	03/12/2020	USD	3 450	3 072	EQUITY
XS1581954531	Issuance/BondEMTN CACIGBEI EIS/3Y/TAUX/19/10/2020	19/10/2020	USD	1 570	1 398	EQUITY
XS1667682097	Issuance/BondEMTN CACIGBEI XS1667682097/0D/TAUX/13/12/2022	13/12/2022	USD	720	641	EQUITY
XS1667679549	Issuance/BondEMTN CACIGBEI XS1667679549/0D/TAUX/26/01/2021	26/01/2021	USD	500	445	EQUITY
XS1667680554	Issuance/BondEMTN CACIGBEI XS1667680554/0D/TAUX/02/02/2021	02/02/2021	USD	880	783	EQUITY
XS1667681529	Issuance/BondEMTN CACIGBEI XS1667681529/0D/TAUX/08/02/2021	08/02/2021	USD	4 000	3 561	EQUITY
XS1667681446	Issuance/BondEMTN CACIGBEI XS1667681446/0D/TAUX/08/02/2021	08/02/2021	USD	600	534	EQUITY
XS1707275688	Issuance/BondEMTN CACIGBEI XS1707275688/0D/TAUX/27/03/2028	27/03/2028	USD	3 000	2 671	EQUITY
XS1707274525	Issuance/BondEMTN CACIGBEI XS1707274525/0D/TAUX/06/04/2021	06/04/2021	USD	1 400	1 246	EQUITY
XS1707278518	Issuance/BondEMTN CACIGBEI XS1707278518/0D/TAUX/13/10/2020	13/10/2020	USD	600	534	EQUITY
XS1707277544	Issuance/BondEMTN CACIGBEI XS1707277544/0D/TAUX/13/04/2021	13/04/2021	USD	500	445	EQUITY
XS1753669032	Issuance/BondEMTN CACIGBEI XS1753669032/0D/TAUX/28/06/2021	28/06/2021	USD	8 270	7 363	EQUITY
XS1782033804	Issuance/BondEMTN CACIGBEI XS1782033804/0D/TAUX/11/09/2020	11/09/2020	USD	700	623	EQUITY
XS1782028473	Issuance/BondEMTN CACIGBEI XS1782028473/0D/TAUX/17/09/2020	17/09/2020	USD	950	846	EQUITY
XS1782029281	Issuance/BondEMTN CACIGBEI XS1782029281/0D/TAUX/21/09/2020	21/09/2020	USD	770	686	EQUITY
XS1782033630	Issuance/BondEMTN CACIGBEI XS1782033630/0D/TAUX/01/10/2020	01/10/2020	USD	1 500	1 335	EQUITY
XS1782032319	Issuance/BondEMTN CACIGBEI XS1782032319/0D/TAUX/12/10/2021	12/10/2021	USD	600	534	EQUITY
XS1782035767	Issuance/BondEMTN CACIGBEI XS1782035767/0D/TAUX/08/11/2021	08/11/2021	USD	650	579	EQUITY
XS1849259749	Issuance/BondEMTN CACIGBEI XS1849259749/0D/TAUX/22/02/2021	22/02/2021	USD	1 850	1 647	EQUITY
XS1849260325	Issuance/BondEMTN CACIGBEI XS1849260325/0D/TAUX/11/03/2021	11/03/2021	USD	5 170	4 603	EQUITY
XS1849262610	Issuance/BondEMTN CACIGBEI XS1849262610/0D/TAUX/28/03/2022	28/03/2022	USD	700	623	EQUITY
XS1849262883	Issuance/BondEMTN CACIGBEI XS1849262883/0D/TAUX/29/03/2022	29/03/2022	USD	610	543	EQUITY
XS1849262701	Issuance/BondEMTN CACIGBEI XS1849262701/0D/TAUX/29/09/2020	29/09/2020	USD	600	534	EQUITY
XS1849262966	Issuance/BondEMTN CACIGBEI XS1849262966/0D/TAUX/06/04/2021	06/04/2021	USD	1 925	1 714	EQUITY
XS1849263774	Issuance/BondEMTN CACIGBEI XS1849263774/0D/TAUX/24/05/2021	24/05/2021	USD	1 275	1 135	EQUITY
XS1849264152	Issuance/BondEMTN CACIGBEI XS1849264152/0D/TAUX/28/05/2021	28/05/2021	USD	3 765	3 352	EQUITY
XS1849265399	Issuance/BondEMTN CACIGBEI XS1849265399/0D/TAUX/01/12/2020	01/12/2020	USD	950	846	EQUITY
XS1849264400	Issuance/BondEMTN CACIGBEI XS1849264400/0D/TAUX/07/06/2021	07/06/2021	USD	845	752	EQUITY
XS1849265803	Issuance/BondEMTN CACIGBEI XS1849265803/0D/TAUX/28/06/2021	28/06/2021	USD	700	623	EQUITY
XS1849266108	Issuance/BondEMTN CACIGBEI XS1849266108/0D/TAUX/12/07/2021	12/07/2021	USD	677	603	EQUITY
XS1849266447	Issuance/BondEMTN CACIGBEI XS1849266447/0D/TAUX/22/07/2021	22/07/2021	USD	610	543	EQUITY
XS1849270043	Issuance/BondEMTN CACIGBEI XS1849270043/0D/TAUX/06/10/2020	06/10/2020	USD	2 455	2 186	EQUITY
XS1849270803	Issuance/BondEMTN CACIGBEI XS1849270803/0D/TAUX/21/10/2022	21/10/2022	USD	600	534	EQUITY
XS1974189232	Issuance/BondEMTN CACIGBEI XS1974189232/0D/TAUX/25/10/2022	25/10/2022	USD	1 000	890	EQUITY
XS1974189315	Issuance/BondEMTN CACIGBEI XS1974189315/0D/TAUX/25/10/2021	25/10/2021	USD	1 100	979	EQUITY
XS1974190677	Issuance/BondEMTN CACIGBEI XS1974190677/0D/TAUX/19/11/2021	19/11/2021	USD	2 700	2 404	EQUITY
XS1974190917	Issuance/BondEMTN CACIGBEI XS1974190917/0D/TAUX/22/11/2022	22/11/2022	USD	1 200	1 068	EQUITY
XS1974191725	Issuance/BondEMTN CACIGBEI XS1974191725/0D/TAUX/28/11/2022	28/11/2022	USD	620	552	EQUITY
XS1974191998	Issuance/BondEMTN CACIGBEI XS1974191998/0D/TAUX/26/11/2021	26/11/2021	USD	750	668	EQUITY
XS1974191642	Issuance/BondEMTN CACIGBEI XS1974191642/0D/TAUX/23/12/2022	23/12/2022	USD	100	89	EQUITY
XS1974192459	Issuance/BondEMTN CACIGBEI XS1974192459/0D/TAUX/09/06/2021	09/06/2021	USD	1 250	1 113	EQUITY
XS1974192533	Issuance/BondEMTN CACIGBEI XS1974192533/0D/TAUX/05/12/2022	05/12/2022	USD	1 000	890	EQUITY
XS1974192616	Issuance/BondEMTN CACIGBEI XS1974192616/0D/TAUX/05/12/2022	05/12/2022	USD	12 805	11 400	EQUITY
XS1974193002	Issuance/BondEMTN CACIGBEI XS1974193002/0D/TAUX/12/12/2022	12/12/2022	USD	6 000	5 342	EQUITY
XS1974194075	Issuance/BondEMTN CACIGBEI XS1974194075/0D/TAUX/19/12/2022	19/12/2022	USD	900	801	EQUITY
XS1974194158	Issuance/BondEMTN CACIGBEI XS1974194158/0D/TAUX/27/12/2021	27/12/2021	USD	1 150	1 024	EQUITY
XS1974194406	Issuance/BondEMTN CACIGBEI XS1974194406/0D/TAUX/28/12/2022	28/12/2022	USD	500	445	EQUITY
XS1974194661	Issuance/BondEMTN CACIGBEI XS1974194661/0D/TAUX/31/12/2021	31/12/2021	USD	1 650	1 469	EQUITY
XS1974195478	Issuance/BondEMTN CACIGBEI XS1974195478/0D/TAUX/23/01/2023	23/01/2023	USD	300	267	EQUITY
XS1974196104	Issuance/BondEMTN CACIGBEI XS1974196104/0D/TAUX/04/02/2021	04/02/2021	USD	5 700	5 075	EQUITY
XS1974196369	Issuance/BondEMTN CACIGBEI XS1974196369/0D/TAUX/30/01/2023	30/01/2023	USD	970	864	EQUITY
XS1974196799	Issuance/BondEMTN CACIGBEI XS1974196799/0D/TAUX/31/01/2022	31/01/2022	USD	700	623	EQUITY
XS1974197763	Issuance/BondEMTN CACIGBEI XS1974197763/0D/TAUX/04/02/2025	04/02/2025	USD	2 200	1 959	EQUITY
XS1974198571	Issuance/BondEMTN CACIGBEI XS1974198571/0D/TAUX/14/12/2021	14/12/2021	USD	750	668	EQUITY
XS1974198498	Issuance/BondEMTN CACIGBEI XS1974198498/0D/TAUX/14/02/2022	14/02/2022	USD	1 647	1 466	EQUITY
XS1974197250	Issuance/BondEMTN CACIGBEI XS1974197250/0D/TAUX/27/02/2023	27/02/2023	USD	750	668	EQUITY
XS1974197417	Issuance/BondEMTN CACIGBEI XS1974197417/0D/TAUX/28/02/2023	28/02/2023	USD	50	45	EQUITY
XS1974197508	Issuance/BondEMTN CACIGBEI XS1974197508/0D/TAUX/28/02/2023	28/02/2023	USD	5 890	5 244	EQUITY
XS1974198654	Issuance/BondEMTN CACIGBEI XS1974198654/0D/TAUX/14/12/2021	14/12/2021	USD	1 000	890	EQUITY
XS1974197680	Issuance/BondEMTN CACIGBEI XS1974197680/0D/TAUX/28/02/2023	28/02/2023	USD	1 445	1 287	EQUITY
XS1974198738	Issuance/BondEMTN CACIGBEI XS1974198738/0D/TAUX/18/08/2021	19/08/2021	USD	830	739	EQUITY
XS1974198811	Issuance/BondEMTN CACIGBEI XS1974198811/0D/TAUX/13/02/2023	13/02/2023	USD	1 430	1 273	EQUITY
XS1974199033	Issuance/BondEMTN CACIGBEI XS1974199033/0D/TAUX/13/02/2023	13/02/2023	USD	1 100	979	EQUITY
XS1974198902	Issuance/BondEMTN CACIGBEI XS1974198902/0D/TAUX/14/02/2022	14/02/2022	USD	1 400	1 246	EQUITY
XS1974203678	Issuance/BondEMTN CACIGBEI XS1974203678/0D/TAUX/24/02/2023	24/02/2023	USD	1 430	1 273	EQUITY
XS1974200146	Issuance/BondEMTN CACIGBEI XS1974200146/0D/TAUX/24/02/2023	24/02/2023	USD	550	490	EQUITY
XS1974203751	Issuance/BondEMTN CACIGBEI XS1974203751/0D/TAUX/21/02/2023	21/02/2023	USD	1 150	1 024	EQUITY
XS1974203835	Issuance/BondEMTN CACIGBEI XS1974203835/0D/TAUX/25/02/2025	25/02/2025	USD	562	500	EQUITY
XS1974203918	Issuance/BondEMTN CACIGBEI XS1974203918/0D/TAUX/29/07/2022	29/07/2022	USD	500	445	EQUITY
XS1974204056	Issuance/BondEMTN CACIGBEI XS1974204056/0D/TAUX/26/02/2025	26/02/2025	USD	1 105	984	EQUITY
XS1974204304	Issuance/BondEMTN CACIGBEI XS1974204304/0D/TAUX/28/02/2022	28/02/2022	USD	600	534	EQUITY
XS1974204486	Issuance/BondEMTN CACIGBEI XS1974204486/0D/TAUX/28/02/2023	28/02/2023	USD	6 695	5 961	EQUITY
XS1974205376	Issuance/BondEMTN CACIGBEI XS1974205376/0D/TAUX/01/09/2021	01/09/2021	USD	2 060	1 834	EQUITY
XS1974205020	Issuance/BondEMTN CACIGBEI XS1974205020/0D/TAUX/06/03/2023	06/03/2023	USD	1 000	890	EQUITY
XS1974205707	Issuance/BondEMTN CACIGBEI XS1974205707/0D/TAUX/12/03/2025	12/03/2025	USD	3 000	2 671	EQUITY
XS1974205889	Issuance/BondEMTN CACIGBEI XS1974205889/0D/TAUX/12/03/2025	12/03/2025	USD	5 000	4 452	EQUITY

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS1707279839	Issuance/BondEMTN CACIGBEI XS1707279839/0D/TAUX/06/03/2023	06/03/2023	USD	700	623	EQUITY
XS1707279755	Issuance/BondEMTN CACIGBEI XS1707279755/0D/TAUX/06/03/2023	06/03/2023	USD	2 000	1 781	EQUITY
XS1707279912	Issuance/BondEMTN CACIGBEI XS1707279912/0D/TAUX/13/03/2023	13/03/2023	USD	500	445	EQUITY
XS1707280092	Issuance/BondEMTN CACIGBEI XS1707280092/0D/TAUX/13/03/2023	13/03/2023	USD	1 100	979	EQUITY
XS1974206424	Issuance/BondEMTN CACIGBEI XS1974206424/0D/TAUX/24/03/2023	24/03/2023	USD	3 110	2 769	EQUITY
XS1974206937	Issuance/BondEMTN CACIGBEI XS1974206937/0D/TAUX/28/03/2022	28/03/2022	USD	1 000	890	EQUITY
XS1974207075	Issuance/BondEMTN CACIGBEI XS1974207075/0D/TAUX/31/03/2022	31/03/2022	USD	10 000	8 903	EQUITY
XS1974207232	Issuance/BondEMTN CACIGBEI XS1974207232/0D/TAUX/12/05/2023	12/05/2023	USD	1 000	890	EQUITY
XS1974207406	Issuance/BondEMTN CACIGBEI XS1974207406/0D/TAUX/22/05/2023	22/05/2023	USD	2 550	2 270	EQUITY
XS1974208396	Issuance/BondEMTN CACIGBEI XS1974208396/0D/TAUX/10/12/2020	10/12/2020	USD	2 750	2 448	EQUITY
XS1974208800	Issuance/BondEMTN CACIGBEI XS1974208800/0D/TAUX/09/06/2023	09/06/2023	USD	800	712	EQUITY
XS1974209014	Issuance/BondEMTN CACIGBEI XS1974209014/0D/TAUX/15/12/2020	15/12/2020	USD	2 200	1 959	EQUITY
XS1974208982	Issuance/BondEMTN CACIGBEI XS1974208982/0D/TAUX/15/12/2020	15/12/2020	USD	1 650	1 469	EQUITY
XS1974207661	Issuance/BondEMTN CACIGBEI XS1974207661/0D/TAUX/12/06/2023	12/06/2023	USD	1 500	1 335	EQUITY
XS1974209105	Issuance/BondEMTN CACIGBEI XS1974209105/0D/TAUX/06/06/2023	06/06/2023	USD	2 000	1 781	EQUITY
XS1974209360	Issuance/BondEMTN CACIGBEI XS1974209360/0D/TAUX/08/06/2021	08/06/2021	USD	9 231	8 218	EQUITY
XS1974208123	Issuance/BondEMTN CACIGBEI XS1974208123/0D/TAUX/12/06/2023	13/06/2023	USD	2 080	1 852	EQUITY
XS1974209287	Issuance/BondEMTN CACIGBEI XS1974209287/0D/TAUX/13/12/2021	13/12/2021	USD	1 500	1 335	EQUITY
XS1974209527	Issuance/BondEMTN CACIGBEI XS1974209527/0D/TAUX/23/03/2021	23/03/2021	USD	4 750	4 229	EQUITY
XS1974207828	Issuance/BondEMTN CACIGBEI XS1974207828/0D/TAUX/19/06/2023	19/06/2023	USD	1 450	1 291	EQUITY
XS1974209790	Issuance/BondEMTN CACIGBEI XS1974209790/0D/TAUX/23/12/2020	23/12/2020	USD	2 050	1 825	EQUITY
XS1974209956	Issuance/BondEMTN CACIGBEI XS1974209956/0D/TAUX/19/03/2021	19/03/2021	USD	2 100	1 870	EQUITY
XS1974210293	Issuance/BondEMTN CACIGBEI XS1974210293/0D/TAUX/22/03/2021	22/03/2021	USD	2 700	2 404	EQUITY
XS1974210020	Issuance/BondEMTN CACIGBEI XS1974210020/0D/TAUX/22/06/2023	22/06/2023	USD	2 250	2 003	EQUITY
XS1974210376	Issuance/BondEMTN CACIGBEI XS1974210376/0D/TAUX/23/03/2021	23/03/2021	USD	1 400	1 246	EQUITY
XS1974210459	Issuance/BondEMTN CACIGBEI XS1974210459/0D/TAUX/23/03/2021	23/03/2021	USD	2 150	1 914	EQUITY
XS1974210616	Issuance/BondEMTN CACIGBEI XS1974210616/0D/TAUX/17/03/2021	17/03/2021	USD	2 250	2 003	EQUITY
XS2053798604	Issuance/BondEMTN CACIGBEI XS2053798604/0D/TAUX/30/12/2021	30/12/2021	USD	1 575	1 402	EQUITY
XS2053799321	Issuance/BondEMTN CACIGBEI XS2053799321/0D/TAUX/29/06/2023	29/06/2023	USD	1 200	1 068	EQUITY
XS2053799248	Issuance/BondEMTN CACIGBEI XS2053799248/0D/TAUX/29/06/2023	29/06/2023	USD	1 500	1 335	EQUITY
				71 046	63 253	
XS0787548691	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/06/2022	17/06/2022	USD	600	534	FX
XS0821028841	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/09/2022	10/09/2022	USD	2 470	2 199	FX
XS0839420709	Issuance/BondCLFGSPP EMTN/0D/12/10/2022/0.1%	12/10/2022	USD	250	223	FX
XS0846193455	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/11/2022	07/11/2022	USD	300	267	FX
XS0851920602	Issuance/BondCLFGSPP EMTN/0D/TAUX/16/11/2022	16/11/2022	USD	1 500	1 335	FX
XS0857860166	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/12/2022	07/12/2022	USD	2 000	1 781	FX
XS0864473805	Issuance/BondCLFGSPP EMTN/0D/TAUX/20/12/2022	20/12/2022	USD	300	267	FX
XS0864474795	Issuance/BondCLFGSPP EMTN/0D/TAUX/21/12/2022	21/12/2022	USD	450	401	FX
XS0876224873	Issuance/BondCLFGSPP EMTN/0D/07/02/2023/0.1%	07/02/2023	USD	300	267	FX
XS0955601728	Issuance/BondCLFGSPP EMTN/0D/TAUX/14/08/2023	14/08/2023	USD	400	356	FX
XS0975455881	Issuance/BondCLFGSPP EMTN/0D/11/10/2023/0.1%	11/10/2023	USD	400	356	FX
XS0997473078	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/12/2023	10/12/2023	USD	2 890	2 573	FX
XS1001711396	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/12/2023	10/12/2023	USD	300	267	FX
XS1008206846	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/01/2024	10/01/2024	USD	400	356	FX
XS1014141672	Issuance/BondCLFGSPP EMTN/0D/TAUX/17/09/2024	17/09/2024	USD	2 300	2 048	FX
XS1021245615	Issuance/BondCLFGSPP EMTN/0D/11/02/2024	11/02/2024	USD	1 990	1 772	FX
XS1224015450	Issuance/BondCLFGSPP EMTN/6Y/TAUX/27/05/2021	27/05/2021	USD	2 188	1 948	FX
XS1974189075	Issuance/BondCLFGSPP EMTN/0D/TAUX/09/11/2020	09/11/2020	USD	2 000	1 781	FX
				21 038	18 730	

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CVEUR	Underlyings
XS0280619940	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/29/12/2021	29/12/2021	USD	50	45	HYBRID
XS0283403466	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/30/01/2022	30/01/2022	USD	1 300	1 157	HYBRID
XS0292244042	Issuance/BondCLFINGUE SPP EMTN/15Y/TAUX/30/03/2022	30/03/2022	USD	10	9	HYBRID
XS0555607224	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	50 000	44 516	HYBRID
XS0883120825	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/02/2023	05/02/2023	USD	1 080	962	HYBRID
XS0897026232	Issuance/BondCLFGSPP EMTN/0D/TAUX/08/03/2023	08/03/2023	USD	3 000	2 671	HYBRID
XS0906803589	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2021	30/03/2021	USD	900	801	HYBRID
XS0906803233	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/03/2021	30/03/2021	USD	600	534	HYBRID
XS0913913413	Issuance/BondCLFGSPP EMTN/0D/TAUX/03/05/2023	03/05/2023	USD	13 880	12 358	HYBRID
XS0914691380	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	200	178	HYBRID
XS0930278410	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	200	178	HYBRID
XS0931642887	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/05/2025	28/05/2025	USD	4 740	4 220	HYBRID
XS0943000371	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/07/2025	05/07/2025	USD	6 650	5 921	HYBRID
XS0952565629	Issuance/BondCLFGSPP EMTN/0D/TAUX/12/07/2025	12/07/2025	USD	12 760	11 360	HYBRID
XS0956330566	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/09/2021	30/09/2021	USD	3 000	2 671	HYBRID
XS0959630996	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	370	329	HYBRID
XS0959644195	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	200	178	HYBRID
XS0964817646	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2021	30/06/2021	USD	520	463	HYBRID
XS0965876948	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/09/2023	10/09/2023	USD	200	178	HYBRID
XS0976211440	Issuance/BondCLFGSPP EMTN/0D/TAUX/24/09/2021	24/09/2021	USD	200	178	HYBRID
XS1003576581	Issuance/BondCLFGSPP EMTN/0D/TAUX/11/12/2023	11/12/2023	USD	1 300	1 157	HYBRID
XS1009599413	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/09/2021	30/09/2021	USD	200	178	HYBRID
XS1027965356	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	200	178	HYBRID
XS1027965513	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	200	178	HYBRID
XS1072039313	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/06/2024	10/06/2024	USD	3 680	3 276	HYBRID
XS1074961811	Issuance/BondCLFGSPP EMTN/0D/TAUX/05/06/2022	05/06/2022	USD	3 000	2 671	HYBRID
XS1075910015	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/07/2029	07/07/2029	USD	7 875	7 011	HYBRID
XS1076879045	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/06/2024	19/06/2024	USD	13 720	12 215	HYBRID
XS1079059280	Issuance/BondCLFGSPP EMTN/0D/TAUX/19/06/2024	19/06/2024	USD	1 100	979	HYBRID
XS1082087328	Issuance/BondCLFGSPP EMTN/0D/TAUX/10/07/2024	10/07/2024	USD	1 100	979	HYBRID
XS1082909943	Issuance/BondCLFGSPP EMTN/0D/TAUX/01/07/2024	01/07/2024	USD	5 000	4 452	HYBRID
XS1088496739	Issuance/BondCLFGSPP EMTN/0D/TAUX/06/08/2024	06/08/2024	USD	6 890	6 134	HYBRID
XS1090165868	Issuance/BondCLFGSPP EMTN/0D/TAUX/07/08/2029	07/08/2029	USD	3 207	2 855	HYBRID
XS1152094857	Issuance/BondCLFGSPP EMTN/0D/TAUX/18/12/2024	18/12/2024	USD	1 600	1 425	HYBRID
XS1279291493	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	2 600	2 315	HYBRID
XS1279292467	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	890	HYBRID
XS1279292541	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	890	HYBRID
XS1279292970	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2020	30/12/2020	USD	1 000	890	HYBRID
XS1279296880	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	2 100	1 870	HYBRID
XS1417382915	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	1 750	1 558	HYBRID
XS1417383053	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	4 150	3 695	HYBRID
XS1417383566	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2021	30/12/2021	USD	700	623	HYBRID
XS1417384531	Issuance/BondCLFGSPP EMTN/0D/30/12/2021/5.2%	30/12/2021	USD	1 000	890	HYBRID
XS1417386155	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	USD	250	223	HYBRID
XS1417386825	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2022	30/06/2022	USD	2 880	2 564	HYBRID
XS1581953640	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2022	30/12/2022	USD	2 250	2 003	HYBRID
XS1667677923	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2022	30/12/2022	USD	1 250	1 113	HYBRID
XS1753667093	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	5 000	4 452	HYBRID
XS1753668141	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 850	1 647	HYBRID
XS1753672333	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	5 850	5 208	HYBRID
XS1753672507	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 000	890	HYBRID
XS1753672762	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	800	712	HYBRID
XS1753672929	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	2 950	2 626	HYBRID
XS1753673067	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 100	2 760	HYBRID
XS1753673141	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	2 100	1 870	HYBRID
XS1753673224	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	2 000	1 781	HYBRID
XS1753673497	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 300	1 157	HYBRID
XS1753675518	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 300	1 157	HYBRID
XS1753675948	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 000	890	HYBRID
XS1782026931	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 200	1 068	HYBRID
XS1782027079	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	1 000	890	HYBRID
XS1782029950	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	3 000	2 671	HYBRID
XS1782030297	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2023	30/06/2023	USD	5 000	4 452	HYBRID
XS1782032822	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	7 575	6 744	HYBRID
XS1782033127	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	950	846	HYBRID
XS1782033390	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	2 575	2 293	HYBRID
XS1782030610	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 200	1 068	HYBRID
XS1782033986	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 075	957	HYBRID
XS1782034018	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	750	668	HYBRID
XS1782030883	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 600	1 425	HYBRID
XS1782030701	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 350	1 202	HYBRID
XS1782031345	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 000	890	HYBRID
XS1782031774	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	900	801	HYBRID
XS1782031931	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	2 500	2 226	HYBRID

CREDIT AGRICOLE CIB FINANCE (GUERNSEY) LIMITED
Half yearly unaudited Financial Report June 30, 2020

NOTES TO THE HALF YEARLY FINANCIAL REPORT

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XS1782032079	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	2 400	2 137	HYBRID
XS1849255168	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	1 550	1 380	HYBRID
XS1849262024	Issuance/Bond CLFGSPP XS1849262024/0D/TAUX/30/12/2024	30/12/2024	USD	7 700	6 855	HYBRID
XS1849255671	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	3 750	3 339	HYBRID
XS1849265639	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/12/2023	30/12/2023	USD	700	623	HYBRID
XS1849255838	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2024	30/06/2024	USD	3 000	2 671	HYBRID
XS1849255911	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2026	30/06/2026	USD	1 000	890	HYBRID
XS1849265059	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2026	30/06/2026	USD	1 000	890	HYBRID
XS1849256133	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2026	30/06/2026	USD	1 000	890	HYBRID
XS1849256489	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2026	30/06/2026	USD	1 000	890	HYBRID
XS1849256646	Issuance/BondCLFGSPP EMTN/0D/TAUX/30/06/2026	30/06/2026	USD	1 950	1 736	HYBRID
				255 837	227 775	

XS0337026040	Issuance/BondCLFGSPP EMTN/0D/TAUX/28/01/2023	28/01/2023	USD	60	53	IRD
XS0350646302	Issuance/BondCLFGSPP EMTN/0D/14/04/2023/9.75%	14/04/2023	USD	50	45	IRD
XS0259132487	Issuance/BondEMTN CFGUERIP XS0259132487/0D/TAUX/28/02/2021	28/02/2021	USD	10	9	IRD
XS1279291576	Issuance/BondEMTN CFGUERIP XS1279291576/0D/TAUX/13/11/2020	13/11/2020	USD	6 000	5 342	IRD
XS1279281262	Issuance/BondEMTN CFGUERIP XS1279281262/0D/TAUX/12/11/2020	12/11/2020	USD	250	223	IRD
XS1279291659	Issuance/BondEMTN CFGUERIP XS1279291659/0D/TAUX/19/11/2020	19/11/2020	USD	350	312	IRD
XS1279291733	Issuance/BondCERTIFIC CFGUERIP XS1279291733/0D/TAUX/07/01/2022	07/01/2022	USD	7 320	6 517	IRD
XS1279292384	Issuance/BondEMTN CFGUERIP XS1279292384/0D/TAUX/22/01/2021	22/01/2021	USD	6 150	5 475	IRD
XS1279292624	Issuance/BondEMTN CFGUERIP XS1279292624/0D/TAUX/18/02/2021	18/02/2021	USD	400	356	IRD
XS1279292897	Issuance/BondEMTN CFGUERIP XS1279292897/0D/TAUX/19/02/2021	19/02/2021	USD	10 000	8 903	IRD
XS1279293192	Issuance/BondEMTN CFGUERIP XS1279293192/0D/TAUX/09/03/2021	09/03/2021	USD	1 500	1 335	IRD
XS1279293275	Issuance/BondEMTN CFGUERIP XS1279293275/0D/TAUX/23/03/2021	23/03/2021	USD	17 170	15 287	IRD
XS1279293432	Issuance/BondCLFGSPP Autres-Obl-Int/0D/TAUX/14/04/2021	14/04/2021	USD	11 205	9 976	IRD
XS1279293515	Issuance/BondEMTN CFGUERIP XS1279293515/0D/TAUX/25/04/2021	25/04/2021	USD	12 990	11 565	IRD
XS1279293788	Issuance/BondEMTN CFGUERIP XS1279293788/0D/TAUX/05/05/2021	05/05/2021	USD	17 059	15 188	IRD
XS1279293945	Issuance/BondEMTN CFGUERIP XS1279293945/0D/TAUX/24/05/2021	24/05/2021	USD	900	801	IRD
XS1279294083	Issuance/BondEMTN CFGUERIP XS1279294083/0D/TAUX/25/05/2021	25/05/2021	USD	1 455	1 295	IRD
XS1279295304	Issuance/BondEMTN CFGUERIP XS1279295304/0D/TAUX/31/08/2021	31/08/2021	USD	1 200	1 068	IRD
XS1279296534	Issuance/BondEMTN CFGUERIP XS1279296534/0D/TAUX/09/12/2021	09/12/2021	USD	4 200	3 739	IRD
XS1279296708	Issuance/BondEMTN CFGUERIP XS1279296708/0D/TAUX/03/01/2022	03/01/2022	USD	3 350	2 983	IRD
XS1417383210	Issuance/BondEMTN CFGUERIP XS1417383210/0D/TAUX/01/02/2022	01/02/2022	USD	2 409	2 145	IRD
XS1417383483	Issuance/BondEMTN CFGUERIP XS1417383483/0D/TAUX/30/01/2022	30/01/2022	USD	1 000	890	IRD
XS1417384705	Issuance/BondEMTN CFGUERIP XS1417384705/0D/TAUX/16/03/2022	16/03/2022	USD	10 000	8 903	IRD
XS1417384887	Issuance/BondEMTN CFGUERIP XS1417384887/0D/TAUX/20/03/2022	20/03/2022	USD	3 000	2 671	IRD
XS1417385009	Issuance/BondEMTN CFGUERIP XS1417385009/0D/TAUX/21/03/2022	21/03/2022	USD	5 850	5 208	IRD
XS1417385348	Issuance/BondEMTN CFGUERIP XS1417385348/0D/TAUX/28/03/2022	28/03/2022	USD	8 148	7 254	IRD
XS1417387047	Issuance/BondEMTN CFGUERIP XS1417387047/0D/TAUX/10/05/2022	10/05/2022	USD	2 000	1 781	IRD
XS1417393011	Issuance/BondEMTN CFGUERIP XS1417393011/0D/TAUX/29/06/2022	29/06/2022	USD	8 000	7 123	IRD
XS1581949028	Issuance/BondEMTN CFGUERIP XS1581949028/0D/TAUX/14/07/2022	14/07/2022	USD	690	614	IRD
XS1581954374	Issuance/BondEMTN CFGUERIP XS1581954374/0D/TAUX/17/10/2022	17/10/2022	USD	5 000	4 452	IRD
XS1581955421	Issuance/BondEMTN CFGUERIP XS1581955421/0D/TAUX/01/11/2022	01/11/2022	USD	1 000	890	IRD
XS1581956403	Issuance/BondEMTN CFGUERIP XS1581956403/0D/TAUX/16/11/2022	16/11/2022	USD	700	623	IRD
XS1581959258	Issuance/BondEMTN CFGUERIP XS1581959258/0D/TAUX/22/11/2022	22/11/2022	USD	5 150	4 585	IRD
XS1667683145	Issuance/BondEMTN CFGUERIP XS1667683145/0D/TAUX/30/01/2021	30/01/2021	USD	3 000	2 671	IRD
XS1667683228	Issuance/BondEMTN CFGUERIP XS1667683228/0D/TAUX/30/01/2021	30/01/2021	USD	1 150	1 024	IRD
XS1667681016	Issuance/BondEMTN CFGUERIP XS1667681016/0D/TAUX/02/02/2021	02/02/2021	USD	12 000	10 684	IRD
XS1667683731	Issuance/BondEMTN CFGUERIP XS1667683731/0D/TAUX/09/02/2021	09/02/2021	USD	2 680	2 386	IRD
XS1667684549	Issuance/BondEMTN CFGUERIP XS1667684549/0D/TAUX/01/03/2023	01/03/2023	USD	2 000	1 781	IRD
XS1707275258	Issuance/BondEMTN CFGUERIP XS1707275258/0D/TAUX/30/03/2021	30/03/2021	USD	1 500	1 335	IRD
XS1707277890	Issuance/BondEMTN CFGUERIP XS1707277890/0D/TAUX/24/04/2023	24/04/2023	USD	1 000	890	IRD
XS1753668497	Issuance/BondEMTN CFGUERIP XS1753668497/0D/TAUX/18/05/2021	18/05/2021	USD	800	712	IRD
XS1753668737	Issuance/BondEMTN CFGUERIP XS1753668737/0D/TAUX/20/06/2021	20/06/2021	USD	1 000	890	IRD
XS1753669115	Issuance/BondEMTN CFGUERIP XS1753669115/0D/TAUX/29/06/2021	29/06/2021	USD	1 000	890	IRD
XS1753669628	Issuance/BondEMTN CFGUERIP XS1753669628/0D/TAUX/11/07/2023	11/07/2023	USD	1 500	1 335	IRD
XS1782033473	Issuance/BondEMTN CFGUERIP XS1782033473/0D/TAUX/28/09/2023	28/09/2023	USD	500	445	IRD
XS1782034109	Issuance/BondEMTN CFGUERIP XS1782034109/0D/TAUX/15/10/2021	15/10/2021	USD	7 875	7 011	IRD
XS1782034281	Issuance/BondEMTN CFGUERIP XS1782034281/0D/TAUX/15/10/2023	15/10/2023	USD	750	668	IRD
XS1782035502	Issuance/BondEMTN CFGUERIP XS1782035502/0D/TAUX/31/10/2021	31/10/2021	USD	650	579	IRD
XS1849257453	Issuance/BondEMTN CFGUERIP XS1849257453/0D/TAUX/20/11/2021	20/11/2021	USD	1 600	1 425	IRD
XS1849257610	Issuance/BondEMTN CFGUERIP XS1849257610/0D/TAUX/27/11/2020	27/11/2020	USD	2 000	1 781	IRD
XS1849258691	Issuance/BondEMTN CFGUERIP XS1849258691/0D/TAUX/22/01/2024	22/01/2024	USD	4 000	3 561	IRD
XS1974188424	Issuance/BondEMTN CFGUERIP XS1974188424/0D/TAUX/08/07/2020	08/07/2020	USD	400	356	IRD
XS1974188853	Issuance/BondEMTN CFGUERIP XS1974188853/0D/TAUX/15/07/2020	15/07/2020	USD	1 130	1 006	IRD
XS1974188937	Issuance/BondEMTN CFGUERIP XS1974188937/0D/TAUX/16/07/2022	16/07/2022	USD	565	503	IRD
XS1849256729	Issuance/BondEMTN CFGUERIP XS1849256729/0D/TAUX/09/01/2021	09/01/2021	USD	1 000	890	IRD
				202 666	180 436	

Total	USD	689 878	614 207
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Warrants

ISIN	Nickname	Maturity	CCY	Notionnel KEUR	Notionnel CUEUR	Underlyings
GG00BYVWMLW13	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	

NOTES TO THE HALF YEARLY FINANCIAL REPORT

15. COMMITMENTS GIVEN

The Company has no commitments as of June 30, 2020.

16. NOTIONAL OF DERIVATIVE INSTRUMENTS

	30/06/2020 K'EUR	31/12/2019 K'EUR
Interest Rate Swaps	264 311	313 498
Currency Interest Rate Swaps	7 630	8 002
Caps / Floors	1 000	1 000
Warrants	1 000	1 000
Index Swaps	428 093	371 591

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 HALF YEARLY FINANCIAL REPORT

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

	30/06/2020			31/12/2019		
	K'EUR			K'EUR		
	Level 1	Level 2	Level 3	Level 1	Level 2	Level 3
Financial assets designated at FV P&L on option	-	775 392	-	-	792 785	-
Financial assets designated at FV P&L	-	395 596	17 392	-	453 114	19 046

Financial liabilities

Amounts shown include related debts

	30/06/2020			31/12/2019		
	K'EUR			K'EUR		
	Level 1	Level 2	Level 3	Level 1	Level 2	Level 3
Financial liabilities designated at FV P&L on option	-	747 134	331 391	-	837 208	367 595
Financial liabilities designated at FV P&L	-	84 596	17 630	-	35 141	16 999

Reconciliation of movements in level 3 financial instruments:

	30/06/2020	31/12/2019	Variation	Outcomes	Issues	Transfer towards level 2	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 FV P&L on option	-	-	-	-	-	-	-	-	-
Financial assets designated at FV P&L	17 392	19 046	(1 654)	(7 536)	4 425	(14)	-	1 471	(1 654)
<u>Financial liabilities valued at fair value</u>									
Financial liabilities designated at FV P&L on option	331 391	367 595	(36 204)	(25 232)	7 811	(1 173)	-	(17 610)	(36 204)
Financial liabilities designated at FV P&L	17 630	16 999	631	(4 552)	8 750	(13)	-	(3 554)	631

NOTES TO THE HALF YEARLY FINANCIAL REPORT

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 HALF YEARLY FINANCIAL REPORT

20. POST-BALANCE SHEET EVENTS

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

The Directors do not recommend an interim dividend for the half-year to June 30th, 2020.

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.