

Bank name:

Credit Mutuel

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	FR	1.a.(1)
(2) Bank name	1002	CreditMutuel	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-05-23	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2017-04-28	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://www.creditmutuel.fr/groupecm/fr/publications/rapport	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3,010,745	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,714,375	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,333,907	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	13,847,657	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,053,964	2.b.(2)
c. Other assets	1015	621,111,878	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	24,779,931	2.d.(1)
(2) Items subject to a 20% CCF	1022	26,455,889	2.d.(2)
(3) Items subject to a 50% CCF	1023	60,716,454	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,172,512	2.d.(4)
e. Regulatory adjustments	1031	7,537,509	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))	1103	687,372,436	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	22,315,161	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,672,523	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	7,809,288	3.c.(1)
(2) Senior unsecured debt securities	1037	21,935,818	3.c.(2)
(3) Subordinated debt securities	1038	244,717	3.c.(3)
(4) Commercial paper	1039	4,192,723	3.c.(4)
(5) Equity securities	1040	3,065,816	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	50,817	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	156,816	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	305,523	3.e.(1)
(2) Potential future exposure	1044	1,005,469	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1045	69,653,038	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	23,389,189	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	45,320,506	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	344,063	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	491,469	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	212,058	4.d.(1)
(2) Potential future exposure	1051	1,044,027	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	70,801,312	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	34,943,813	5.a.
b. Senior unsecured debt securities	1054	53,079,750	5.b.
c. Subordinated debt securities	1055	9,260,745	5.c.
d. Commercial paper	1056	4,265,317	5.d.
e. Certificates of deposit	1057	46,592,923	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	148,142,548	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	81,912,528	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	21,129,198	6.c.
d. Swiss francs (CHF)	1064	251,934,014	6.d.
e. Chinese yuan (CNY)	1065	1,210,447	6.e.
f. Euros (EUR)	1066	2,839,877,532	6.f.
g. British pounds (GBP)	1067	216,711,815	6.g.
h. Hong Kong dollars (HKD)	1068	48,430,316	6.h.
i. Indian rupee (INR)	1069	7,902	6.i.
j. Japanese yen (JPY)	1070	49,450,580	6.j.
k. Swedish krona (SEK)	1071	22,133,872	6.k.
l. United States dollars (USD)	1072	2,128,607,756	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	5,661,405,959	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	316,423,187	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	95,000	8.a.
b. Debt underwriting activity	1076	2,660,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,755,000	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	78,100,481	9.a.
b. OTC derivatives settled bilaterally	1079	377,928,675	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	456,029,156	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	10,687,261	10.a.
b. Available-for-sale securities (AFS)	1082	51,715,521	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29,021,132	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,836,628	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	30,545,022	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	7,515,837	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	90,872,956	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	26,360,668	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	15,927,871	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	54,888,559	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	65,321,356	13.c.

Ancillary Data