

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	2020-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2021-05-07	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	2021-04-30	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://presse.creditmutuel.com/publications/	1.b.(5)
(6) LEI code	2015	9695000CG7B84NLR5984	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1,791,267	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,763,967	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,388,952	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	16,145,127	2.b.(1)
(2) Counterparty exposure of SFTs	1014	53,166	2.b.(2)
c. Other assets	1015	780,631,153	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	28,025,316	2.d.(1)
(2) Items subject to a 20% CCF	1022	36,577,159	2.d.(2)
(3) Items subject to a 50% CCF	1023	77,840,945	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,720,588	2.d.(4)
e. Regulatory adjustments	1031	6,205,029	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	856,532,656.37	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	23,394,838	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	3,594,464	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	8,428,959	3.c.(1)
(2) Senior unsecured debt securities	1037	14,733,333	3.c.(2)
(3) Subordinated debt securities	1038	135,877	3.c.(3)
(4) Commercial paper	1039	2,659,159	3.c.(4)
(5) Equity securities	1040	4,081,197	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	12,720	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	879,621	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	240,793	3.e.(1)
(2) Potential future exposure	1044	1,424,697	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	59,560,218	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	18,769,704	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	47,462,716	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	65,187	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1,565,228	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	129,396	4.d.(1)
(2) Potential future exposure	1051	664,722	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	68,656,954	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	35,414,099	5.a.
b. Senior unsecured debt securities	1054	63,434,258	5.b.
c. Subordinated debt securities	1055	10,670,093	5.c.
d. Commercial paper	1056	7,804,209	5.d.
e. Certificates of deposit	1057	52,769,337	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	170,091,996	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	79,319,056	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	25,492,263	6.c.
d. Swiss francs (CHF)	1064	273,963,169	6.d.
e. Chinese yuan (CNY)	1065	2,438,866	6.e.
f. Euros (EUR)	1066	2,744,368,510	6.f.
g. British pounds (GBP)	1067	302,063,406	6.g.
h. Hong Kong dollars (HKD)	1068	82,107,832	6.h.
i. Indian rupee (INR)	1069	32,425	6.i.
j. Japanese yen (JPY)	1070	70,557,409	6.j.
k. Mexican pesos (MXN)	1108	1,867,415	6.k.
l. Swedish krona (SEK)	1071	14,856,289	6.l.
m. United States dollars (USD)	1072	2,439,230,374	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,036,297,014	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	290,966,718	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	56,000	8.a.
b. Debt underwriting activity	1076	3,767,404	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	3,823,404	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	266,587,728	9.a.
b. OTC derivatives settled bilaterally	1079	298,045,330	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	564,633,058	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	19,171,178	10.a.
b. Available-for-sale securities (AFS)	1082	48,123,911	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	30,864,599	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,022,993	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	29,407,497	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	8,042,703	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	117,012,493	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	72,372,681	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	18,280,382	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	43,473,966	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	97,566,265	13.c.

Ancillary Data