

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	2019-12-31	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	2020-03-27	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	2020-04-30	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)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1,524,971	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,158,964	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,629,058	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	16,731,140	2.b.(1)
(2) Counterparty exposure of SFTs	1014	72,003	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	694,800,775	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	24,853,219	2.d.(1)
(2) Items subject to a 20% CCF	1022	32,237,744	2.d.(2)
(3) Items subject to a 50% CCF	1023	74,543,608	2.d.(3)
(4) Items subject to a 100% CCF	1024	4,421,699	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	6,556,489	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	769,543,285.24	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	21,162,446	3.a.
(2) Deposits due to depository institutions	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	4,124,056	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	8,712,658	3.c.(1)
(2) Senior unsecured debt securities	1037	17,991,056	3.c.(2)
(3) Subordinated debt securities	1038	137,619	3.c.(3)
(4) Commercial paper	1039	2,617,592	3.c.(4)
(5) Equity securities	1040	2,404,655	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	20,678	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	417,530	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	108,998	3.e.(1)
(2) Potential future exposure	1044	1,231,566	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	58,887,499	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	22,120,704	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	42,045,658	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			
(1) Unused portion of committed lines	1048	273,985	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	887,026	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	181,509	4.d.(1)
(2) Potential future exposure	1051	1,303,020	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	66,811,902	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	34,483,867	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	61,792,739	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	11,640,429	5.c.
d. Commercial paper			
(1) Commercial paper	1056	5,313,473	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	54,315,239	5.e.
f. Common equity			
(1) Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	167,545,747	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	70,169,480	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	20,910,275	6.c.
d. Swiss francs (CHF)	1064	240,706,377	6.d.
e. Chinese yuan (CNY)	1065	675,378	6.e.
f. Euros (EUR)	1066	3,676,647,052	6.f.
g. British pounds (GBP)	1067	192,919,041	6.g.
h. Hong Kong dollars (HKD)	1068	87,216,395	6.h.
i. Indian rupee (INR)	1069	23,840	6.i.
j. Japanese yen (JPY)	1070	61,571,804	6.j.
k. Mexican pesos (MXN)	1108	2,717,599	6.k.
l. Swedish krona (SEK)	1071	9,543,288	6.l.
m. United States dollars (USD)	1072	1,813,833,966	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,176,934,495	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	281,043,869	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	64,000	8.a.
b. Debt underwriting activity	1076	3,381,776	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	3,445,776	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	261,990,800	9.a.
b. OTC derivatives settled bilaterally	1079	538,884,155	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	800,874,955	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	19,018,051	10.a.
b. Available-for-sale securities (AFS)	1082	43,101,751	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28,959,200	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6,565,752	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	26,594,850	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	7,173,625	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	113,895,538	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	72,598,820	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	18,208,997	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	41,274,780	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	95,664,603	13.c.

Ancillary Data