

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	2022-12-31	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	2023-03-28	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	2023-04-30	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://www.creditmutuel.com/partage/fr/CNCM/telecharger	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	2,163,971	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,826,164	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,026,551	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	13,412,831	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,519,978	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	857,688,738	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	28,998,617	2.d.(1)
(2) Items subject to a 20% CCF	1022	38,432,440	2.d.(2)
(3) Items subject to a 50% CCF	1023	88,506,878	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,347,450	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	4,267,859	2.e.
f. 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	942,825,471.97	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	185,075,098	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	15,272	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	1,755,612	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)			
	1117	1,126,129,686	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1217	3,172,925	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	7,932,037	3.c.(1)
(2) Senior unsecured debt securities	2104	17,715,300	3.c.(2)
(3) Subordinated debt securities	2105	559,445	3.c.(3)
(4) Commercial paper	2106	20,788,735	3.c.(4)
(5) Equity securities	2107	7,853,673	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	25,600	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions			
	1219	829,640	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	210,921	3.e.(1)
(2) Potential future exposure	2110	776,837	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1215	81,253,964	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	22,896,698	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	49,346,780	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1223	67,592	4.b.
c. Net negative current exposure of SFTs with other financial institutions			
	1224	865,130	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	215,899	4.d.(1)
(2) Potential future exposure	2115	989,938	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	74,382,038	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
	2116	27,220,371	5.a.
b. Senior unsecured debt securities			
	2117	70,784,506	5.b.
c. Subordinated debt securities			
	2118	11,129,167	5.c.
d. Commercial paper			
	2119	2,218,981	5.d.
e. Certificates of deposit			
	2120	58,896,268	5.e.
f. Common equity			
	2121	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)			
	1226	170,249,293	5.h.

Bank name: **Credit Mutuel****Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	86,966,352	6.a.
b. Canadian dollars (CAD)	1063	25,935,665	6.c.
c. Swiss francs (CHF)	1064	207,327,460	6.d.
d. Chinese yuan (CNY)	1065	4,567,842	6.e.
e. Euros (EUR)	1066	7,910,303,096	6.f.
f. British pounds (GBP)	1067	441,793,468	6.g.
g. Hong Kong dollars (HKD)	1068	72,027,354	6.h.
h. Indian rupee (INR)	1069	4,857	6.i.
i. Japanese yen (JPY)	1070	29,645,082	6.j.
j. New Zealand dollars (NZD)	1109	6,092,530	6.k.
k. Swedish krona (SEK)	1071	15,869,707	6.l.
l. United States dollars (USD)	1072	10,023,791,592	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	18,824,325,005	6.n.
Section 7 - Assets Under Custody			
a. Assets under custody indicator	1074	387,852,819	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets			
a. Equity underwriting activity	1075	35,000	8.a.
b. Debt underwriting activity	1076	4,504,843	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	4,539,843	8.c.
Section 9 - Trading Volume			
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	21,456,487	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	146,323,039	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	167,779,525	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	62,800,796	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	158,719,100	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	221,519,896	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	390,163,055	10.a.
b. OTC derivatives settled bilaterally	1905	290,455,317	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	680,618,372	10.c.
Section 11 - Trading and Available-for-Sale Securities			
a. Held-for-trading securities (HFT)	1081	14,721,005	10.a.
b. Available-for-sale securities (AFS)	1082	42,827,100	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28,421,344	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,311,943	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	24,814,819	10.e.
Section 12 - Level 3 Assets			
a. Level 3 assets indicator, including insurance subsidiaries	1229	21,264,000	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	156,364,795	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	6,280,875	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	162,645,671	13.c.
Section 14 - Cross-Jurisdictional Liabilities			
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	66,509,134	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	4,724,474	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	71,233,608	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	28,037,126	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	425,409	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	39,425,569	21.g.

Section 22 - Ancillary Indicators