

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	2018-12-31	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	2019-04-26	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	FR	1.b.(4)
(5) Web address of public disclosure	1011	https://www.creditmutuel.com/sites/default/files/uploads-wysw	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1 469 762	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 359 048	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3 623 463	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	18 847 268	2.b.(1)
(2) Counterparty exposure of SFTs	1014	112 512	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	669 973 294	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	24 290 978	2.d.(1)
(2) Items subject to a 20% CCF	1022	30 131 359	2.d.(2)
(3) Items subject to a 50% CCF	1023	70 386 635	2.d.(3)
(4) Items subject to a 100% CCF	1024	4 813 538	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	6 536 186	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	744 847 573,47	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	20 078 164	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	3 894 238	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6 787 762	3.c.(1)
(2) Senior unsecured debt securities	1037	18 185 046	3.c.(2)
(3) Subordinated debt securities	1038	252 324	3.c.(3)
(4) Commercial paper	1039	3 254 143	3.c.(4)
(5) Equity securities	1040	2 084 371	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	29 699	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	287 424	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	185 960	3.e.(1)
(2) Potential future exposure	1044	1 916 952	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	56 896 685	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	21 861 133	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	37 057 035	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 obtained from other financial institutions	1048	55 931	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	631 151	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	120 929	4.d.(1)
(2) Potential future exposure	1051	951 363	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	60 677 542	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	33 886 358	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	53 449 852	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	9 796 615	5.c.
d. Commercial paper			
(1) Commercial paper	1056	7 001 329	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	50 925 032	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	155 059 187	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	68 125 729	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	20 346 422	6.c.
d. Swiss francs (CHF)	1064	233 983 614	6.d.
e. Chinese yuan (CNY)	1065	557 872	6.e.
f. Euros (EUR)	1066	3 399 140 944	6.f.
g. British pounds (GBP)	1067	187 111 866	6.g.
h. Hong Kong dollars (HKD)	1068	84 713 188	6.h.
i. Indian rupee (INR)	1069	23 146	6.i.
j. Japanese yen (JPY)	1070	60 007 202	6.j.
k. Mexican pesos (MXN)	1108	2 638 446	6.k.
l. Swedish krona (SEK)	1071	9 274 427	6.l.
m. United States dollars (USD)	1072	1 758 749 994	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5 824 672 851	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	256 595 297	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	162 164	8.a.
b. Debt underwriting activity	1076	2 106 109	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2 268 273	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	205 347 451	9.a.
b. OTC derivatives settled bilaterally	1079	480 881 494	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	686 228 945	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	17 905 003	10.a.
b. Available-for-sale securities (AFS)	1082	42 169 425	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29 128 683	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5 083 631	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	25 862 114	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	7 092 151	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	104 802 998	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	77 352 726	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	18 001 331	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	28 203 733	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	87 555 128	13.c.

Ancillary Data