

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	French	1.b.(4)
(5) Web address of public disclosure	1011	https://www.creditmutuel.fr/groupecm/fr/publications/rapports-	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	4,373,543	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	16,383,709	2.b.
c. Counterparty exposure of SFTs	1014	1,414,084	2.c.
d. Other assets	1015	561,131,827	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	189,368	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	583,113,795	2.e.
f. Potential future exposure of derivative contracts	1018	2,895,657	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	3,921,133	2.g.
(1) Unconditionally cancellable credit card commitments	1020	3,274,946	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	371,234	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	25,899,135	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	50,291,903	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	3,001,839	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	82,728,105	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	39,454,437	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	43,970	2.l.(4)
(5) Investment value in the consolidated entities	1030	2,608,606	2.l.(5)
m. Regulatory adjustments	1031	7,428,151	2.m.
n. Total exposures indicator (sum of items 2.a, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	695,303,551	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	33,559,604	3.a.
(1) Certificates of deposit	1034	1,447,725	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	7,150,809	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6,312,570	3.c.(1)
(2) Senior unsecured debt securities	1037	20,405,393	3.c.(2)
(3) Subordinated debt securities	1038	56,497	3.c.(3)
(4) Commercial paper	1039	1,394,836	3.c.(4)
(5) Equity securities	1040	13,039,338	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	35,009	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	544,198	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	224,667	3.e.(1)
(2) Potential future exposure	1044	854,671	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	83,507,574	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	17,485,817	4.a.
b. Deposits due to non-depository financial institutions	1047	23,924,878	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	8,053,425	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	477,862	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	148,006	4.e.(1)
(2) Potential future exposure	1051	517,037	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	50,607,026	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	39,625,253	5.a.
b. Senior unsecured debt securities	1054	49,823,781	5.b.
c. Subordinated debt securities	1055	8,054,234	5.c.
d. Commercial paper	1056	4,520,991	5.d.
e. Certificates of deposit	1057	40,302,713	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	142,326,972	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 90,606,097	1061	61,602,979	6.a.
b. Brazilian real	BRL	BRL 0	1062	0	6.b.
c. Canadian dollars	CAD	CAD 27,131,943	1063	18,521,130	6.c.
d. Swiss francs	CHF	CHF 215,393,379	1064	177,342,238	6.d.
e. Chinese yuan	CNY	CNY 1,027,345	1065	125,736	6.e.
f. Euros	EUR	EUR 4,645,883,148	1066	4,645,883,148	6.f.
g. British pounds	GBP	GBP 293,287,997	1067	363,988,101	6.g.
h. Hong Kong dollars	HKD	HKD 408,924,059	1068	39,755,918	6.h.
i. Indian rupee	INR	INR 546,263	1069	6,749	6.i.
j. Japanese yen	JPY	JPY 16,792,216,704	1070	119,743,836	6.j.
k. Swedish krona	SEK	SEK 82,365,135	1071	9,056,003	6.k.
l. United States dollars	USD	USD 4,580,453,553	1072	3,453,389,671	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	8,889,415,509	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	289,553,547	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	258,000	8.a.
b. Debt underwriting activity	1076	2,195,460	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,453,460	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	37,064	9.a.
b. OTC derivatives settled bilaterally	1079	611,176,030	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	611,213,095	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	10,380,141	10.a.
b. Available-for-sale securities (AFS)	1082	52,757,081	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28,273,157	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,523,964	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	30,340,100	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	6,997,894	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	77,468,153	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	19,479,282	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	14,698,983	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	38,412,871	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	43,193,170	13.c.

Ancillary Data