Bank Name: **Credit Mutuel**

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	FR	1.a.(1)
(2) Bank name	Credit Mutuel	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	https://www.creditmutuel.fr/groupecm/fr/publications/rapports-annuels.html	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	2 086 218	2.a.
b. Gross value of securities financing transactions (SFTs)	13 644 502	2.b.
c. Counterparty exposure of SFTs	1 370 634	2.c.
d. Other assets	515 697 774	2.d.
(1) Securities received in SFTs that are recognised as assets	836 050	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))	531 963 078	2.e.
f. Potential future exposure of derivative contracts (method 1)	3 501 031	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	4 997 886	2.g.
(1) Unconditionally cancellable credit card commitments	0	2.g.(1)
(2) Other unconditionally cancellable commitments	0	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	13 010 264	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	62 619 444	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	3 028 215	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))	87 156 840	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	32 924 244	2.l.(1)
(2) Potential future exposure of derivatives contracts	0	2.l.(2)
(3) Unconditionally cancellable commitments	0	2.l.(3)
(4) Other off-balance sheet commitments	42 042	2.l.(4)
(5) Investment value in the consolidated entities	2 325 442	2.l.(5)
m. Regulatory adjustments	13 987 993	2.m.
o. Total exposures indicator (sum of items 2.e, 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)	635 772 768	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	14 854 005	3.a.
(1) Certificates of deposit	2 308 956	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	2 529 101	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	6 257 664	3.c.(1)
(2) Senior unsecured debt securities	12 491 582	3.c.(2)
(3) Subordinated debt securities	1 450 698	3.c.(3)
(4) Commercial paper	2 724 822	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	11 736 204	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	20 202	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	284 072	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	138 977	3.e.(1)
(2) Potential future exposure	1 237 893	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))	53 684 816	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	14 213 098	4.a.
b. Deposits due to non-depository financial institutions	13 718 206	4.b.
c. Undrawn committed lines obtained from other financial institutions	16 005 616	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	592 768	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	135 603	4.e.(1)
(2) Potential future exposure	1 064 056	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	45 729 347	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	39 357 396	5.a.
b. Senior unsecured debt securities	47 776 774	5.b.
c. Subordinated debt securities	6 817 385	5.c.
d. Commercial paper	5 577 029	5.d.
e. Certificates of deposit	37 047 128	5.e.
f. Common equity	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	136 575 712	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 21,683,174	15 810 201	6.a.
b. Brazilian real	BRL	BRL 0	0	6.b.
c. Canadian dollars	CAD	CAD 23,352,999	17 083 014	6.c.
d. Swiss francs	CHF	CHF 139,266,533	113 132 852	6.d.
e. Chinese yuan	CNY	CNY 637,618	78 118	6.e.
f. Euros	EUR	EUR 4,369,971,812	4 369 971 812	6.f.
g. British pounds	GBP	GBP 166,024,051	195 533 410	6.g.
h. Hong Kong dollars	HKD	HKD 19,124,157	1 857 123	6.h.
i. Indian rupee	INR	INR 337,602	4 359	6.i.
j. Japanese yen	JPY	JPY 3,021,665,860	23 355 217	6.j.
k. Swedish krona	SEK	SEK 25,674,658	2 968 824	6.k.
l. United States dollars	USD	USD 806,757,409	607 677 330	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			5 347 472 259	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	269 863 000	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount	
a. Equity underwriting activity	20 000	8.a.
b. Debt underwriting activity	1 100 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1 120 000	8.c.

Bank Name: **Credit Mutuel**

General Bank Data

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(2) Bank name	Credit Mutuel	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	https://www.creditmutuel.fr/groupecm/fr/publications/rapports-annuels.html	1.b.(6)

Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount	
a. OTC derivatives cleared through a central counterparty	37 706	9.a.
b. OTC derivatives settled bilaterally	658 457 960	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	658 495 666	9.c.

Section 10: Trading and Available-for-Sale Securities	Amount	
a. Held-for-trading securities (HFT)	11 216 133	10.a.
b. Available-for-sale securities (AFS)	40 888 693	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	19 656 089	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	5 581 541	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	26 867 195	10.f.

Section 11: Level 3 Assets	Amount	
a. Level 3 assets indicator	4 018 577	11.a.

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	75 917 623	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	75 917 623	12.c.

Section 13: Cross-Jurisdictional Liabilities	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	18 822 769	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	13 569 611	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	37 615 974	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	42 869 133	13.d.

Additional Indicators