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	2015-12-31	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	2016-04-29	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. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3,461,219	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,681,992	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,666,404	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	11,534,034	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,246,280	2.b.(2)
c. Other assets	1015	579,956,453	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	8,300,778	2.d.(1)
(2) Items subject to a 20% CCF	1022	24,888,587	2.d.(2)
(3) Items subject to a 50% CCF	1023	57,114,650	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,873,981	2.d.(4)
e. Regulatory adjustments	1031		2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	640,785,483	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	49,418,352	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,641,407	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	7,100,027	3.c.(1)
(2) Senior unsecured debt securities	1037	26,724,462	3.c.(2)
(3) Subordinated debt securities	1038	284,585	3.c.(3)
(4) Commercial paper	1039	5,606,590	3.c.(4)
(5) Equity securities	1040	15,016,030	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	61,651	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	232,042	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	242,002	3.e.(1)
(2) Potential future exposure	1044	1,817,229	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	115,021,074	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	18,880,108	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	50,132,855	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	1048	6,053,320	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	403,132	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	96,580	4.d.(1)
(2) Potential future exposure	1051	268,199	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	75,834,195	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	36,553,662	5.a.
b. Senior unsecured debt securities	1054	54,946,447	5.b.
c. Subordinated debt securities	1055	7,837,689	5.c.
d. Commercial paper	1056	4,173,279	5.d.
e. Certificates of deposit	1057	37,994,997	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	141,506,074	5.h.

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	2015-12-31	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	2016-04-29	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)

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	73,446,179	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	6,282,994	6.c.
d. Swiss francs (CHF)	1064	43,608,034	6.d.
e. Chinese yuan (CNY)	1065	56,622	6.e.
f. Euros (EUR)	1066	7,671,806,616	6.f.
g. British pounds (GBP)	1067	31,410,173	6.g.
h. Hong Kong dollars (HKD)	1068	27,215,186	6.h.
i. Indian rupee (INR)	1069	0	6.i.
j. Japanese yen (JPY)	1070	39,042,708	6.j.
k. Swedish krona (SEK)	1071	3,976,547	6.k.
l. United States dollars (USD)	1072	6,378,990,484	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	14,275,835,544	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	305,143,116	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	118,900	8.a.
b. Debt underwriting activity	1076	1,545,500	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	1,664,400	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	3,044,095	9.a.
b. OTC derivatives settled bilaterally	1079	530,045,843	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	533,089,938	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	9,676,573	10.a.
b. Available-for-sale securities (AFS)	1082	57,111,617	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	30,405,477	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6,602,275	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	29,780,439	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	8,693,436	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	83,114,744	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	19,280,949	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	14,439,617	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	41,438,269	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	46,279,602	13.c.

Ancillary Data