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	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-05-18	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	2018-04-27	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	1,554,828	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,061,782	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	3,482,146	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	13,630,634	2.b.(1)
(2) Counterparty exposure of SFTs	1014	186,747	2.b.(2)
c. Other assets	1015	634,993,663	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	23,990,821	2.d.(1)
(2) Items subject to a 20% CCF	1022	27,066,171	2.d.(2)
(3) Items subject to a 50% CCF	1023	65,265,165	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,252,488	2.d.(4)
e. Regulatory adjustments	1031	7,881,158	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	700,607,187.36	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	14,375,533	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	3,597,653	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6,417,296	3.c.(1)
(2) Senior unsecured debt securities	1037	19,159,217	3.c.(2)
(3) Subordinated debt securities	1038	240,727	3.c.(3)
(4) Commercial paper	1039	3,958,215	3.c.(4)
(5) Equity securities	1040	3,304,039	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	65,583	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	136,415	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	364,520	3.e.(1)
(2) Potential future exposure	1044	1,570,187	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	53,058,220	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	19,724,143	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	38,214,623	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	84,157	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	340,179	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	143,389	4.d.(1)
(2) Potential future exposure	1051	977,846	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	59,484,337	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	32,418,789	5.a.
b. Senior unsecured debt securities	1054	48,297,234	5.b.
c. Subordinated debt securities	1055	11,270,935	5.c.
d. Commercial paper	1056	6,452,370	5.d.
e. Certificates of deposit	1057	48,521,142	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	146,960,470	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	60,191,042	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	25,697,080	6.c.
d. Swiss francs (CHF)	1064	214,633,668	6.d.
e. Chinese yuan (CNY)	1065	928,585	6.e.
f. Euros (EUR)	1066	3,195,850,599	6.f.
g. British pounds (GBP)	1067	207,168,802	6.g.
h. Hong Kong dollars (HKD)	1068	80,445,335	6.h.
i. Indian rupee (INR)	1069	11,840	6.i.
j. Japanese yen (JPY)	1070	60,726,131	6.j.
k. Mexican pesos (MXN)	1108	3,331,485	6.k.
l. Swedish krona (SEK)	1071	17,085,921	6.l.
m. United States dollars (USD)	1072	1,991,854,255	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5,857,924,741	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	265,598,384	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	265,000	8.a.
b. Debt underwriting activity	1076	2,181,057	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	2,446,057	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	169,084,964	9.a.
b. OTC derivatives settled bilaterally	1079	281,751,101	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	450,836,065	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	12,077,338	10.a.
b. Available-for-sale securities (AFS)	1082	48,858,767	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	27,218,347	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4,308,263	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	29,409,494	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	6,872,123	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	94,417,224	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	49,642,854	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	15,050,300	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	49,445,387	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	84,037,941	13.c.

Ancillary Data