### General Bank Data

**Section 1 - General Information**

- **Bank name:** General Bank Data
- **Country code:** FR 1001
- **Bank name:** CreditMutuel 1002
- **Reporting date (yyyy-mm-dd):** 2017-12-31 1003
- **Reporting currency:** EUR 1004
- **Submission date (yyyy-mm-dd):** 2018-05-18 1006

**Response**

**a. General information provided by the relevant supervisory authority:**
1. **Country code:** FR 1001
2. **Bank name:** CreditMutuel 1002
3. **Reporting date:** 2017-12-31 1003
4. **Reporting currency:** EUR 1004
5. **Submission date:** 2018-05-18 1006

**b. General Information provided by the reporting institution:**
1. **Reporting unit:** 1,000 1007
2. **Accounting standard:** IFRS 1008
3. **Date of public disclosure (yyyy-mm-dd):** 2018-04-27 1009
4. **Language of public disclosure:** French 1010
5. **Web address of public disclosure:** https://www.creditmutuel.fr/groupecm/fr/publications/rapports 1011

### Size Indicator

**Section 2 - Total Exposures**

- **a. Derivatives**
  1. **Counterparty exposure of derivatives contracts:** 1,554,828 1012
  2. **Capped notional amount of credit derivatives:** 1,061,782 1201
  3. **Potential future exposure of derivative contracts:** 3,482,146 1018

- **b. Securities financing transactions (SFTs)**
  1. **Adjusted gross value of SFTs:** 13,830,834 1013
  2. **Counterparty exposure of SFTs:** 186,747 1014

- **c. Other assets:** 634,993,663 1015

- **d. Gross notional amount of off-balance sheet items**
  1. Items subject to a 0% credit conversion factor (CCF): 23,990,821 1019
  2. Items subject to a 20% CCF: 27,066,171 1022
  3. Items subject to a 50% CCF: 65,266,165 1023
  4. Items subject to a 100% CCF: 5,252,488 1024

- **e. Regulatory adjustments:** 7,881,158 1031

**Total exposures indicator:**

- **Total exposures prior to regulatory adjustments:** 1045

**Intra-financial system assets indicator:**

- **Total:** 700,607,187.36 2.f.

### Interconnectedness Indicators

**Section 3 - Intra-Financial System Assets**

- **a. Funds deposited with or lent to other financial institutions:**
  1. Certificates of deposit: 14,375,533 1033
  2. Unused portion of committed lines extended to other financial institutions: 3,597,653 1035

- **b. Unused portion of committed lines extended to other financial institutions:**
  1. Secured debt securities: 6,417,296 1036
  2. Senior unsecured debt securities: 19,159,217 1037
  3. Subordinated debt securities: 248,701 1038
  4. Commercial paper: 3,958,215 1039

- **c. Holdings of securities issued by other financial institutions:**
  1. Secured debt securities: 62,583 1040
  2. Senior unsecured debt securities: 3,304,039 1041
  3. Subordinated debt securities: 3,958,215 1042

- **d. Net positive current exposure of securities financing transactions with other financial institutions:**
  1. 136,415 1213

- **e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:**
  1. 364,520 1043

**Intra-financial system liabilities indicator:**

- **Total:** 59,484,337 4.e.

### Section 4 - Intra-Financial System Liabilities

- **a. Funds deposited by or borrowed from other financial institutions:**
  1. Deposits due to depository institutions: 19,724,143 1046

- **b. Unused portion of committed lines obtained from other financial institutions:**
  1. Loans obtained from other financial institutions: 38,214,823 1047

- **c. Net negative current exposure of securities financing transactions with other financial institutions:**
  1. 340,179 1214

- **d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:**
  1. 143,386 1050

**Intra-financial system liabilities indicator:**

- **Total:** 59,484,337 4.e.

### Section 5 - Securities Outstanding

- **a. Secured debt securities:**
  1. 32,418,769 1053

- **b. Senior unsecured debt securities:**
  1. 48,297,234 1054

- **c. Subordinated debt securities:**
  1. 11,270,935 1055

- **d. Commercial paper:**
  1. 6,452,370 1056

- **e. Certificates of deposit:**
  1. 48,521,142 1057

- **f. Common equity:**
  1. 0 1058

- **g. Preferred shares and any other forms of subordinated funding not captured in item 5.c:**
  1. 0 1059

- **h. Securities outstanding indicator:**
  1. 146,960,470 1060
### Substitutability/Financial Institution Infrastructure Indicators

#### Section 6 - Payments made in the reporting year (excluding intragroup payments)  
**Bank name:** Credit Mutuel

<table>
<thead>
<tr>
<th>Currency</th>
<th>Amount (in billions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian dollars (AUD)</td>
<td>60,191.042</td>
</tr>
<tr>
<td>Brazilian real (BRL)</td>
<td>25,697.080</td>
</tr>
<tr>
<td>Canadian dollars (CAD)</td>
<td>214,633.668</td>
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<tr>
<td>Swiss francs (CHF)</td>
<td>928.685</td>
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<tr>
<td>Euros (EUR)</td>
<td>3,195,850.599</td>
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<tr>
<td>British pounds (GBP)</td>
<td>207,168.802</td>
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<tr>
<td>Hong Kong dollars (HKD)</td>
<td>80,445.335</td>
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<tr>
<td>Indian rupee (INR)</td>
<td>3,331.485</td>
</tr>
<tr>
<td>Japanese yen (JPY)</td>
<td>1,991,854.255</td>
</tr>
<tr>
<td>Mexican pesos (MXN)</td>
<td>17,085.921</td>
</tr>
<tr>
<td>Swedish krona (SEK)</td>
<td>80,445.335</td>
</tr>
<tr>
<td>United States dollars (USD)</td>
<td>60,191.042</td>
</tr>
</tbody>
</table>

#### Section 7 - Assets Under Custody

<table>
<thead>
<tr>
<th>Amount (in millions)</th>
</tr>
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<tbody>
<tr>
<td>265,598,384</td>
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#### Section 8 - Underwritten Transactions in Debt and Equity Markets

<table>
<thead>
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<th>Amount (in millions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>265,000</td>
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#### Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives

<table>
<thead>
<tr>
<th>Amount (in billions)</th>
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</thead>
<tbody>
<tr>
<td>169,064.948</td>
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</table>

#### Section 10 - Trading and Available-for-Sale Securities

<table>
<thead>
<tr>
<th>Amount (in billions)</th>
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<tbody>
<tr>
<td>12,077.338</td>
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#### Section 11 - Level 3 Assets

<table>
<thead>
<tr>
<th>Amount (in billions)</th>
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<tbody>
<tr>
<td>6,872.123</td>
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#### Cross-Jurisdictional Activity Indicators

#### Section 12 - Cross-Jurisdictional Claims

<table>
<thead>
<tr>
<th>Amount (in millions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>94,417,224</td>
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</tbody>
</table>

#### Section 13 - Cross-Jurisdictional Liabilities

<table>
<thead>
<tr>
<th>Amount (in millions)</th>
</tr>
</thead>
<tbody>
<tr>
<td>49,642,854</td>
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#### Ancillary Data

European Banking Authority  
official figures are on institutions' website  
End-2017 G-SII disclosure exercise