

Regulation (EU) No. 648/2012 EMIR - ACPR authorization to the application for exemption from the margin exchange requirement for intra-group transactions.

Pursuant to the provisions of Article 11 (11) of Regulation (EU) No. 648/2012 and Article 20 of Delegated Regulation (EU) No. 149/2013 of the European Commission, counterparties shall disclose the information regarding the intra-group exemption from which they benefit.

The following exemptions apply to Crédit Mutuel Alliance Fédérale's intra-group counterparties listed in the table below.

It should be noted that the aggregate notional amounts of OTC derivative contracts correspond to the total outstanding amount of OTC derivative transactions as at December 31, 2022 to which the intra-group exemption applies.

Counterparty 1 (reporting entity*)	LEI Code Counterparty 1	Counterparty 2	LEI Code Counterparty 2	Relation between the entities (<i>counterparty 2</i>)	Total or partial exemption	Aggregate Notional Amounts (<i>in EUR</i>)
CIC	N4JDFKKH2FTD8RKFXO39	Banque de Luxembourg	PSZXLEV07O5MHRRFCW56	Subsidiary	Partial	329 615 085

* whose competent authority is the ACPR.