

Exemption disclosure

Information on exemption from margin requirements for intra-group OTC derivative transactions pursuant to the European Market Infrastructure Regulation (EMIR)

According to the article 11(11) of Regulation (EU) No 648/2012 (as amended) (hereafter, referred to as “EMIR”) and article 20 of Commission Delegated Regulation (EU) No 149/2013, a counterparty to an intragroup transaction which has been exempted from the requirement to exchange regulatory margin (regulatory variation margin and regulatory initial margin) shall publicly disclose information on the exemption.

As CaixaBank and Banco BPI, S.A. have been granted exemption by their respective local authorities (CNMV {Spain} and Banco de Portugal {Portugal}) from exchanging regulatory margin for intragroup OTC derivative transactions, an outline of the legal counterparties for which the exemption is applicable, the relationship between these counterparties, indicating the type of exemption and the notional aggregate amounts of the OTC derivative contracts between both parties are listed below:

Counterparty 1	Legal Entity Identifier (LEI) of Counterparty 1	Counterparty 2	Legal Entity Identifier (LEI) of Counterparty 2	Counterparties' relationship (in respect to Counterparty 2)	Type of exemption	Notional aggregate amount (in mill. EUR) as of 24/11/2021
CAIXABANK, S.A.	7CUNS533WID6K7DGF187	BANCO BPI, S.A.	3DM5DPGI3W6OU6GJ4N92	Subsidiary	Full	Foreign exchange derivatives: 1,500 Interest rate derivatives: 15 Variable income: 180

CaixaBank, S.A. and Banco BPI, S.A. may from time to time enter into a Credit Support Annex (CSA) and exchange variation margin.