

Bank name:

Intesa Sanpaolo

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	IT	1.a.(1)
(2) Bank name	1002	Intesa	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-15	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	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	ITALIAN	1.b.(4)
(5) Web address of public disclosure	1011	http://www.group.intesasanpaolo.com/script/sir0/si09/governar	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	9 127 603	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 916 813	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13 801 252	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	33 975 128	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5 976 219	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	552 622 178	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	134 644 095	2.d.(1)
(2) Items subject to a 20% CCF	1022	6 135 939	2.d.(2)
(3) Items subject to a 50% CCF	1023	76 929 472	2.d.(3)
(4) Items subject to a 100% CCF	1024	10 858 694	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	10 555 000	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 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	682 434 220,22	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	92 696 974	3.a.
(2) Unused portion of committed lines extended to other financial institutions	1034	0	3.a.(1)
(3) Holdings of securities issued by other financial institutions:	1035	27 493 011	3.b.
b. Unused portion of committed lines extended to other financial institutions			
(1) Secured debt securities	1036	7 375 984	3.c.(1)
(2) Senior unsecured debt securities	1037	5 530 178	3.c.(2)
(3) Subordinated debt securities	1038	1 595 724	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3 529 037	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	722 045	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	130 383	3.e.(1)
(2) Potential future exposure	1044	1 440 654	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	140 513 988	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	16 932 216	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	31 390 912	4.a.(2)
(3) Loans obtained from other financial institutions	1105	49 503 763	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	1 400 498	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 849 272	4.d.(1)
(2) Potential future exposure	1051	6 384 619	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	107 461 279	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	15 150 178	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	49 076 773	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	10 782 337	5.c.
d. Commercial paper			
(1) Commercial paper	1056	3 540 265	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	4 802 424	5.e.
f. Common equity			
(1) Common equity	1058	32 595 588	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4 121 000	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	120 068 565	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	5 579 227	6.a.
b. Brazilian real (BRL)	1062	1	6.b.
c. Canadian dollars (CAD)	1063	21 448 680	6.c.
d. Swiss francs (CHF)	1064	7 354 661	6.d.
e. Chinese yuan (CNY)	1065	7 429 889	6.e.
f. Euros (EUR)	1066	8 643 926 079	6.f.
g. British pounds (GBP)	1067	67 723 994	6.g.
h. Hong Kong dollars (HKD)	1068	18 274 694	6.h.
i. Indian rupee (INR)	1069	43 937	6.i.
j. Japanese yen (JPY)	1070	57 729 855	6.j.
k. Mexican pesos (MXN)	1108	940 508	6.k.
l. Swedish krona (SEK)	1071	4 075 683	6.l.
m. United States dollars (USD)	1072	2 184 621 096	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	11 019 148 302	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	357 973 478	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	802 400	8.a.
b. Debt underwriting activity	1076	16 755 571	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	17 557 971	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	1 824 242 199	9.a.
b. OTC derivatives settled bilaterally	1079	630 499 715	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2 454 741 914	9.c.
Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	13 042 260	10.a.
b. Available-for-sale securities (AFS)	1082	63 319 259	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	63 949 561	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8 031 193	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	4 380 766	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	3 212 588	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	169 300 742	12.a.
Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	109 635 145	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	31 724 837	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	39 412 438	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	117 322 746	13.c.

Ancillary Data