

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	2019-12-31	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	2020-04-16	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	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	ITALIAN	1.b.(4)
(5) Web address of public disclosure	1011	http://www.group.intesasnpaolo.com/script/sir0/si09/govern	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	9,998,190	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,348,647	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13,197,260	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	27,739,570	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,454,006	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	565,020,357	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	131,724,637	2.d.(1)
(2) Items subject to a 20% CCF	1022	6,343,147	2.d.(2)
(3) Items subject to a 50% CCF	1023	84,811,303	2.d.(3)
(4) Items subject to a 100% CCF	1024	13,616,328	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	9,055,000	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	693,221,103.09	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	88,948,165	3.a.
(2) Deposits due to depository institutions	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	30,498,294	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	12,682,774	3.c.(1)
(2) Senior unsecured debt securities	1037	8,661,613	3.c.(2)
(3) Subordinated debt securities	1038	1,519,702	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,994,864	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	1213	741,707	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	202,887	3.e.(1)
(2) Potential future exposure	1044	2,193,519	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	149,443,524	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	17,346,345	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	34,121,274	4.a.(2)
(3) Loans obtained from other financial institutions	1105	38,221,074	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	1,101,967	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2,093,808	4.d.(1)
(2) Potential future exposure	1051	8,428,512	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	101,312,980	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	15,560,308	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	45,479,897	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	9,307,779	5.c.
d. Commercial paper			
(1) Commercial paper	1056	5,388,243	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	4,575,479	5.e.
f. Common equity			
(1) Common equity	1058	41,101,659	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	4,091,000	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	125,504,365	5.h.

Bank name:

Intesa Sanpaolo

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	15,426,080	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	14,343,293	6.c.
d. Swiss francs (CHF)	1064	9,229,109	6.d.
e. Chinese yuan (CNY)	1065	5,430,442	6.e.
f. Euros (EUR)	1066	8,132,174,198	6.f.
g. British pounds (GBP)	1067	104,394,029	6.g.
h. Hong Kong dollars (HKD)	1068	17,061,522	6.h.
i. Indian rupee (INR)	1069	22,777	6.i.
j. Japanese yen (JPY)	1070	28,259,628	6.j.
k. Mexican pesos (MXN)	1108	1,411,796	6.k.
l. Swedish krona (SEK)	1071	2,494,005	6.l.
m. United States dollars (USD)	1072	2,331,338,996	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	10,661,585,874	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	460,851,000	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	390,715	8.a.
b. Debt underwriting activity	1076	23,692,249	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	24,082,964	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	1,719,746,971	9.a.
b. OTC derivatives settled bilaterally	1079	642,471,121	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,362,218,092	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	18,923,574	10.a.
b. Available-for-sale securities (AFS)	1082	75,678,844	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	81,173,661	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,863,825	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	4,584,931	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	3,379,280	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	193,628,324	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	113,928,908	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	28,989,300	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	45,609,456	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	130,549,064	13.c.

Ancillary Data