

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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-04-20	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	2017-04-28	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/gover	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	11,100,878	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,691,543	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	12,555,160	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	30,880,733	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,250,292	2.b.(2)
c. Other assets	1015	500,772,270	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	142,567,710	2.d.(1)
(2) Items subject to a 20% CCF	1022	8,053,080	2.d.(2)
(3) Items subject to a 50% CCF	1023	72,951,776	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,263,558	2.d.(4)
e. Regulatory adjustments	1031	7,883,346	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	634,857,709	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	77,193,585	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	44,604,613	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5,081,645	3.c.(1)
(2) Senior unsecured debt securities	1037	4,960,518	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	143,269	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	25,221	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	185,411	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	0	3.e.(1)
(2) Potential future exposure	1044	0	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	132,143,821	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	20,500,286	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	3,807,779	4.a.(2)
(3) Loans obtained from other financial institutions	1105	53,055,378	4.a.(3)
b. 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 (revised)	1214	1,210,537	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	0	4.d.(1)
(2) Potential future exposure	1051	0	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	78,573,980	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	15,128,739	5.a.
b. Senior unsecured debt securities	1054	62,682,253	5.b.
c. Subordinated debt securities	1055	13,833,623	5.c.
d. Commercial paper	1056	2,543,392	5.d.
e. Certificates of deposit	1057	3,932,637	5.e.
f. Common equity	1058	38,524,735	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	2,960,386	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	139,605,766	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	8,464,995	6.a.
b. Brazilian real (BRL)	1062	4	6.b.
c. Canadian dollars (CAD)	1063	30,476,411	6.c.
d. Swiss francs (CHF)	1064	6,807,356	6.d.
e. Chinese yuan (CNY)	1065	12,240,786	6.e.
f. Euros (EUR)	1066	7,626,732,311	6.f.
g. British pounds (GBP)	1067	122,085,535	6.g.
h. Hong Kong dollars (HKD)	1068	11,142,533	6.h.
i. Indian rupee (INR)	1069	30,014	6.i.
j. Japanese yen (JPY)	1070	66,554,684	6.j.
k. Swedish krona (SEK)	1071	5,507,387	6.k.
l. United States dollars (USD)	1072	2,938,638,905	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,828,680,921	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	370,221,072	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	984,000	8.a.
b. Debt underwriting activity	1076	24,481,352	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	25,465,352	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	1,786,743,204	9.a.
b. OTC derivatives settled bilaterally	1079	691,786,128	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,478,529,332	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	14,250,923	10.a.
b. Available-for-sale securities (AFS)	1082	67,388,609	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	60,490,801	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	2,355,331	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	18,793,400	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	3,444,240	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	150,583,537	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	109,551,614	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	30,997,974	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	34,592,585	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	113,146,225	13.c.

Ancillary Data