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	2017-12-31	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	2018-07-18	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	2018-04-30	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/scriptIsir0/si09/governa	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8,518,210	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,372,494	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	12,110,299	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	32,959,240	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,259,068	2.b.(2)
c. Other assets	1015	561,732,220	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	138,997,727	2.d.(1)
(2) Items subject to a 20% CCF	1022	10,857,782	2.d.(2)
(3) Items subject to a 50% CCF	1023	75,336,956	2.d.(3)
(4) Items subject to a 100% CCF	1024	14,832,340	2.d.(4)
e. Regulatory adjustments	1031	9,999,000	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	688,523,677.49	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	91,866,262	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	28,689,226	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6,073,990	3.c.(1)
(2) Senior unsecured debt securities	1037	5,586,597	3.c.(2)
(3) Subordinated debt securities	1038	696,104	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,288,014	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	1213	418,818	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	417,814	3.e.(1)
(2) Potential future exposure	1044	8,273,753	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	145,310,578	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	18,574,072	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	37,300,934	4.a.(2)
(3) Loans obtained from other financial institutions	1105	35,453,030	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	1214	1,338,737	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	475,988	4.d.(1)
(2) Potential future exposure	1051	2,604,043	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	95,746,803	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	16,899,510	5.a.
b. Senior unsecured debt securities	1054	57,734,237	5.b.
c. Subordinated debt securities	1055	13,319,712	5.c.
d. Commercial paper	1056	5,737,726	5.d.
e. Certificates of deposit	1057	4,913,409	5.e.
f. Common equity	1058	43,974,474	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6,601,425	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	149,180,494	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	5,934,802	6.a.
b. Brazilian real (BRL)	1062	5,616	6.b.
c. Canadian dollars (CAD)	1063	19,402,235	6.c.
d. Swiss francs (CHF)	1064	3,292,177	6.d.
e. Chinese yuan (CNY)	1065	36,324,645	6.e.
f. Euros (EUR)	1066	7,671,508,321	6.f.
g. British pounds (GBP)	1067	76,807,697	6.g.
h. Hong Kong dollars (HKD)	1068	10,355,470	6.h.
i. Indian rupee (INR)	1069	36,160	6.i.
j. Japanese yen (JPY)	1070	42,345,267	6.j.
k. Mexican pesos (MXN)	1108	1,467,767	6.k.
l. Swedish krona (SEK)	1071	2,556,845	6.l.
m. United States dollars (USD)	1072	2,424,561,197	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	10,294,598,202	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	380,807,971	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,613,090	8.a.
b. Debt underwriting activity	1076	21,806,292	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	23,419,382	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	1,969,881,735	9.a.
b. OTC derivatives settled bilaterally	1079	648,739,304	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,618,621,039	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	15,095,418	10.a.
b. Available-for-sale securities (AFS)	1082	64,916,699	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	56,368,388	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,945,351	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	21,698,378	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	2,854,878	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	169,257,576	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	114,574,915	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	32,988,893	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	39,428,494	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	121,014,515	13.c.

Ancillary Data