

## Assessment methodology indicators to identify the global systemically important banks ("G-SIBs")

Indicators	Terms as used in the text by the Basel Committee on Banking Supervision (*)	Indicator value in million EUR
1 Total Exposure as defined for use in the Basel 3 leverage ratio	c. Total Exposures (Section 2)	686,739
2 Intra-Financial System Assets	d. Intra-Financial System Assets (Section 3)	91,100
3 Intra-Financial System Liabilities	e. Intra-Financial System Liabilities (Section 4)	52,929
4 Securities Outstanding	f. Securities Outstanding (Section 5)	173,892
5 Payments Activity	g. Payments Activity (Section 6)	10,485,572
6 Assets Under Custody	h. Assets Under Custody (Section 7)	579,084
7 Underwritten Transactions in Debt and Equity Markets	i. Underwritten Transactions in Debt and Equity Markets (Section 8)	7
8 Notional Amount of OTC Derivatives	j. Notional Amount of OTC Derivatives (Section 9)	2,593,372
9 Trading and AFS Securities	k. Trading and AFS Securities (Section 10)	19,470
10 Level 3 Assets	l. Level 3 Assets (Section 11)	6,026
11 Cross-Jurisdictional Claims	m. Cross-Jurisdictional Claims (Section 12)	101,155
12 Cross-Jurisdictional Liabilities	n. Cross-Jurisdictional Liabilities (Section 13)	125,619

(\*) This section makes reference to "Section 16: Summary" of the data collection template for reporting year 2013, publicly made available by the Basel Committee on Banking Supervision on website <http://www.bis.org/bcb/gsib/>

General Bank Data	
<b>Section 1: General Information</b>	<b>Response</b>
a. General information provided by the national supervisor:	
(1) Country code	IT
(2) Bank name	Intesa
(3) Submission date (yyyy-mm-dd)	2014-03-11
b. General Information provided by the reporting institution:	
(1) Reporting date (yyyy-mm-dd)	2013-12-31
(2) Reporting currency	EUR
(3) Euro conversion rate	1
(4) Reporting unit	1,000
(5) Accounting standard	IFRS
(6) Location of public disclosure	<a href="http://www.group.intesasanpaolo.com/script/sir0/si09/governance/eng_assessment_methodology.jsp">http://www.group.intesasanpaolo.com/script/sir0/si09/governance/eng_assessment_methodology.jsp</a>
<b>Size Indicator</b>	
<b>Section 2: Total Exposures</b>	<b>Amount in thousand EUR</b>
a. Counterparty exposure of derivatives contracts (method 1)	10,651,306
b. Gross value of securities financing transactions (SFTs)	18,981,205
c. Counterparty exposure of SFTs	6,091,151
d. Other assets	481,286,330
(1) Securities received in SFTs that are recognised as assets	0
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d.(1))	517,009,992
f. Potential future exposure of derivative contracts (method 1)	16,645,014
g. Notional amount of off-balance sheet items with a 0% CCF	145,463,847
(1) Unconditionally cancellable credit card commitments	196,213
(2) Other unconditionally cancellable commitments	145,267,635
h. Notional amount of off-balance sheet items with a 20% CCF	10,896,802
i. Notional amount of off-balance sheet items with a 50% CCF	65,480,902
j. Notional amount of off-balance sheet items with a 100% CCF	20,198,285
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	127,767,387
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
(1) On-balance sheet assets	56,758,350
(2) Potential future exposure of derivatives contracts	326,156
(3) Unconditionally cancellable commitments	0
(4) Other off-balance sheet commitments	1,401
(5) Investment value in the consolidated entities	2,907,677
m. Regulatory adjustments	12,216,146
n. Ancillary data:	
(1) Receivables for cash collateral posted in derivatives transactions	0
(2) Net notional amount of credit derivatives	0
(3) Net notional amount of credit derivatives for entities in item 2.l.	0
(4) On and off-balance sheet exposures between entities included in item 2.l.	2,673,157
(5) On and off-balance sheet exposures of entities included in item 2.l. to entities consolidated for risk-based regulatory purposes	5,464,941
(6) On and off-balance sheet exposures of entities consolidated for risk-based regulatory purposes to entities included in item 2.l.	2,786,214
(7) Total exposures for the calculation of the leverage ratio (January 2014 definition)	571,236,081
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	686,739,463

**Interconnectedness Indicators**

Section 3: Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	66,315,701
(1) Certificates of deposit	0
b. Undrawn committed lines extended to other financial institutions	1,059,793
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	4,906,507
(2) Senior unsecured debt securities	4,981,280
(3) Subordinated debt securities	244,804
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	992,620
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	43,659
d. Net positive current exposure of securities financing transactions with other financial institutions	361,002
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	4,549,967
(2) Potential future exposure	7,732,201
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))	91,100,217
Section 4: Intra-Financial System Liabilities	Amount in thousand EUR
a. Deposits due to depository institutions	28,758,000
b. Deposits due to non-depository financial institutions	8,463,440
c. Undrawn committed lines obtained from other financial institutions	0
d. Net negative current exposure of securities financing transactions with other financial institutions	731,331
e. OTC derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	14,976,348
(2) Potential future exposure	0
f. Ancillary data:	
(1) Funds borrowed from other financial institutions	0
(2) Certificates of deposit included in items 4.a and 4.b	0
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	52,929,119
Section 5: Securities Outstanding	Amount in thousand EUR
a. Secured debt securities	12,305,131
b. Senior unsecured debt securities	113,100,161
c. Subordinated debt securities	13,090,748
d. Commercial paper	1,509,098
e. Certificates of deposit	4,452,754
f. Common equity	27,761,511
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1,672,567
h. Ancillary data:	
(1) Book value of equities for which a market price is unavailable	0
i. Securities outstanding indicator (sum of items 5.a through 5.g)	173,891,970

**Substitutability/Financial Institution Infrastructure Indicators**

<b>Section 6: Payments made in the reporting year (excluding intragroup payments)</b>	<b>Reported in</b>	<b>Amount in thousands of the specified currency</b>	<b>Amount in thousand EUR</b>
a. Australian dollars	AUD	AUD 25,078,519	18,285,903
b. Brazilian real	BRL	BRL 1	0
c. Canadian dollars	CAD	CAD 25,627,123	18,746,564
d. Swiss francs	CHF	CHF 49,208,105	39,974,092
e. Chinese yuan	CNY	CNY 37,513,666	4,595,999
f. Euros	EUR	EUR 7,850,709,166	7,850,709,166
g. British pounds	GBP	GBP 98,149,522	115,594,763
h. Hong Kong dollars	HKD	HKD 219,416,535	21,307,269
i. Indian rupee	INR	INR 6,660,028	85,993
j. Japanese yen	JPY	JPY 5,931,477,132	45,845,881
k. Swedish krona	SEK	SEK 103,296,473	11,944,425
l. United States dollars	USD	USD 3,131,139,388	2,358,481,501
m. Ancillary data:			
(1) Mexican pesos	MXN	MXN 192,765,204	11,381,198
(2) New Zealand dollars	NZD	NZD 1,091,037	673,856
(3) Russian rubles	RUB	RUB 1,395,325,391	33,015,231
<b>n. Payments activity indicator (sum of items 6.a through 6.l)</b>			<b>10,485,571,559</b>
<b>Section 7: Assets Under Custody</b>			<b>Amount in thousand EUR</b>
a. Assets under custody indicator			579,084,000
<b>Section 8: Underwritten Transactions in Debt and Equity Markets</b>			<b>Amount in thousand EUR</b>
a. Equity underwriting activity			7,396
b. Debt underwriting activity			0
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>			<b>7,396</b>
<b>Complexity indicators</b>			
<b>Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives</b>			<b>Amount in thousand EUR</b>
a. OTC derivatives cleared through a central counterparty			1,164,972,935
b. OTC derivatives settled bilaterally			1,428,398,600
<b>c. OTC derivatives indicator (sum of items 9.a and 9.b)</b>			<b>2,593,371,535</b>
<b>Section 10: Trading and Available-for-Sale Securities</b>			<b>Amount in thousand EUR</b>
a. Held-for-trading securities (HFT)			19,235,000
b. Available-for-sale securities (AFS)			60,985,000
c. Trading and AFS securities that meet the definition of Level 1 assets			59,236,997
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts			1,513,340
e. Ancillary data:			
(1) Held-to-maturity securities			2,051,000
<b>f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>			<b>19,469,663</b>
<b>Section 11: Level 3 Assets</b>			<b>Amount in thousand EUR</b>
a. Level 3 assets indicator			6,026,000

Cross-Jurisdictional Activity Indicators	
<b>Section 12: Cross-Jurisdictional Claims</b>	<b>Amount in thousand EUR</b>
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	101,155,000
b. Ancillary data:	
(1) Foreign derivative claims on an ultimate risk basis	3,675,000
<b>c. Cross-jurisdictional claims indicator (item 12.a)</b>	<b>101,155,000</b>
<b>Section 13: Cross-Jurisdictional Liabilities</b>	<b>Amount in thousand EUR</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	80,973,000
(1) Any foreign liabilities to related offices included in item 13.a.	0
b. Local liabilities in local currency (excluding derivatives activity)	44,646,000
c. Ancillary data:	
(1) Foreign derivative liabilities on an ultimate risk basis	6,229,000
<b>d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	<b>125,619,000</b>
<b>Additional Indicators</b>	
<b>Section 14: Ancillary Indicators</b>	<b>Amount in thousand EUR</b>
a. Total liabilities	478,482,000
b. Retail funding	211,437,841
c. Wholesale funding dependence ratio (the difference between items 14.a and 14.b, divided by 14.a)	56%
d. Foreign net revenue	1,884,929
e. Total net revenue	7,301,914
f. Total gross revenue	15,498,133
g. Gross value of cash lent and gross fair value of securities lent in SFTs	14,060,493
h. Gross value of cash borrowed and gross fair value of securities borrowed in SFTs	17,039,777
i. Gross positive fair value of over-the-counter (OTC) derivatives transactions	36,763,428
j. Gross negative fair value of OTC derivatives transactions	43,207,774
	<b>Amount in single units</b>
k. Number of jurisdictions	31