



INTESA SANPAOLO
BANK LUXEMBOURG

Information on intra-group exemption from exchange of collateral pursuant to the European Market Infrastructure Regulation (EMIR)

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1 Introduction

Under article 11, paragraph 11 of the Regulation (EU) N. 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories ("EMIR"), Intesa Sanpaolo Bank Luxembourg S.A. (LEI Code 549300H62SNDRT0PS319) is required to publish a list of trading relationships where an intra-group exemption from the exchange collateral obligation has been granted by the national competent Authority¹.

2 Information on intra-group exemption from exchange of collateral

The following table reports relevant information for each entity as required by Article 20 of the Commission Delegated Regulation (EU) No 149/2013 of 19 December 2012.

Name of Intragroup Counterparty	LEI Code	Country	Relationship with intragroup counterparty	Full or Partial Exemption ²	Asset Category	Yearly Gross Notional Amount exempt as per application EUR Million
Intesa Sanpaolo S.p.A.	2W8N8UU78PMDQKZENC08	Italy	Belongs to the same group	Partial	Currency	35.000,00
					Interest Rate	15.000,00
					Other: Cross Currency Interest Rate Swap	35.000,00

¹ As the legal headquarter of Intesa Sanpaolo Bank Luxembourg S.A. is in Luxembourg, the national competent Authority is CSSF.

² "Full" means that the exemption is valid for both initial margin and variation margin, while "Partial" means the exemption is valid only for the initial margin.