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	2020-12-31	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	2021-04-15	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	2021-04-30	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/govern	1.b.(5)
(6) LEI code	2015	2W8N8UU78PMDQKZENC08	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	9,938,868	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,332,120	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	13,579,160	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	22,867,238	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2,757,936	2.b.(2)
c. Other assets	1015	752,500,897	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	164,605,264	2.d.(1)
(2) Items subject to a 20% CCF	1022	8,091,163	2.d.(2)
(3) Items subject to a 50% CCF	1023	92,002,423	2.d.(3)
(4) Items subject to a 100% CCF	1024	24,206,933	2.d.(4)
e. Regulatory adjustments	1031	8,418,000	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	892,263,121.00	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	82,367,802	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	42,190,438	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	10,295,328	3.c.(1)
(2) Senior unsecured debt securities	1037	9,328,537	3.c.(2)
(3) Subordinated debt securities	1038	1,680,873	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	4,989,270	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	569,834	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	282,761	3.e.(1)
(2) Potential future exposure	1044	1,057,814	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	152,762,656	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	19,231,236	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	34,767,221	4.a.(2)
(3) Loans obtained from other financial institutions	1105	10,976,215	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	405,530	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	424,519	4.d.(1)
(2) Potential future exposure	1051	10,618,868	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	76,423,589	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	24,450,868	5.a.
b. Senior unsecured debt securities	1054	44,137,787	5.b.
c. Subordinated debt securities	1055	11,919,220	5.c.
d. Commercial paper	1056	5,841,863	5.d.
e. Certificates of deposit	1057	3,832,414	5.e.
f. Common equity	1058	34,950,858	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	7,480,000	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	132,613,011	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	9,178,334	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	12,507,969	6.c.
d. Swiss francs (CHF)	1064	8,281,834	6.d.
e. Chinese yuan (CNY)	1065	4,915,310	6.e.
f. Euros (EUR)	1066	7,661,619,391	6.f.
g. British pounds (GBP)	1067	79,446,387	6.g.
h. Hong Kong dollars (HKD)	1068	32,418,903	6.h.
i. Indian rupee (INR)	1069	23,778	6.i.
j. Japanese yen (JPY)	1070	16,160,882	6.j.
k. Mexican pesos (MXN)	1108	937,754	6.k.
l. Swedish krona (SEK)	1071	927,770	6.l.
m. United States dollars (USD)	1072	2,070,705,077	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	9,897,123,391	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	543,187,714	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	474,154	8.a.
b. Debt underwriting activity	1076	35,843,536	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	36,317,691	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	2,153,883,972	9.a.
b. OTC derivatives settled bilaterally	1079	559,266,015	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,713,149,987	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	23,695,056	10.a.
b. Available-for-sale securities (AFS)	1082	61,848,894	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	72,528,679	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,154,585	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	4,860,686	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	3,828,928	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	210,399,490	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	94,465,078	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	25,644,965	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	43,353,336	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	112,173,449	13.c.

Ancillary Data