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	2021-12-31	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	2022-04-15	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	2022-04-30	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)
(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	14,293,621	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,271,267	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,999,603	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	26,673,004	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,941,335	2.b.(2)
c. Other assets	1015	788,992,642	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	149,745,379	2.d.(1)
(2) Items subject to a 20% CCF	1022	8,217,346	2.d.(2)
(3) Items subject to a 50% CCF	1023	105,361,440	2.d.(3)
(4) Items subject to a 100% CCF	1024	25,797,046	2.d.(4)
e. Regulatory adjustments	1031	10,220,000	2.e.
f. 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	938,267,247.12	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	212,038,339	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	3,474,203	2.g.(2)
(3) Investment value in consolidated entities	1208	7,889,555	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	2,701,478	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1,143,188,756	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	75,267,635	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	22,872,575	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	11,993,595	3.c.(1)
(2) Senior unsecured debt securities	2104	23,124,874	3.c.(2)
(3) Subordinated debt securities	2105	3,073,652	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	112,347,253	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	1,454,020	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	133,248	3.e.(1)
(2) Potential future exposure	2110	516,572	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	250,783,423	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	2111	18,731,120	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	37,156,624	4.a.(2)
(3) Loans obtained from other financial institutions	2113	14,829,337	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	87,515	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	101,217	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	285,186	4.d.(1)
(2) Potential future exposure	2115	2,005,382	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	73,196,382	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	22,995,087	5.a.
b. Senior unsecured debt securities	2117	46,585,124	5.b.
c. Subordinated debt securities	2118	13,934,849	5.c.
d. Commercial paper	2119	8,576,152	5.d.
e. Certificates of deposit	2120	250,879	5.e.
f. Common equity	2121	44,115,221	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	6,282,412	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	142,739,724	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	17,088,662	6.a.
b. Canadian dollars (CAD)	1063	11,229,244	6.c.
c. Swiss francs (CHF)	1064	8,479,408	6.d.
d. Chinese yuan (CNY)	1065	8,514,744	6.e.
e. Euros (EUR)	1066	8,202,699,831	6.f.
f. British pounds (GBP)	1067	54,702,567	6.g.
g. Hong Kong dollars (HKD)	1068	16,933,134	6.h.
h. Indian rupee (INR)	1069	17,389	6.i.
i. Japanese yen (JPY)	1070	10,801,919	6.j.
j. New Zealand dollars (NZD)	1109	3,156,289	6.k.
k. Swedish krona (SEK)	1071	1,742,168	6.l.
l. United States dollars (USD)	1072	1,497,199,159	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	9,832,564,514	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	669,251,027	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,238,519	8.a.
b. Debt underwriting activity	1076	28,345,075	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	29,583,594	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,151,914	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	157,749,547	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	158,901,460	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	126,802,443	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	69,501,236	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	196,303,680	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	2,282,473,826	10.a.
b. OTC derivatives settled bilaterally	1905	644,530,485	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	2,927,004,311	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	29,013,172	11.a.
b. Available-for-sale securities (AFS)	1082	66,855,423	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	83,344,181	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,318,101	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	5,206,313	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	16,259,804	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	240,913,662	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	3,719,710	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	244,633,372	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	144,191,174	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	10,912,664	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	155,103,838	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	115,579,387	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	2,398,845	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	83,327,267	21.g.

Section 22 - Ancillary Indicators