

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	2022-12-31	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	2023-04-14	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	2023-04-28	1.b.(3)
(4) Language of public disclosure	1010	ITALIAN	1.b.(4)
(5) Web address of public disclosure	1011	http://www.group.intesaspaolo.com/script/sir0/si09/govem	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	9,847,636	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,575,830	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,619,257	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	19,843,241	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,104,572	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	728,462,814	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	153,834,014	2.d.(1)
(2) Items subject to a 20% CCF	1022	7,048,729	2.d.(2)
(3) Items subject to a 50% CCF	1023	114,662,193	2.d.(3)
(4) Items subject to a 100% CCF	1024	19,113,580	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	12,733,000	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 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	865,691,173.06	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	181,011,025	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	2,768,432	2.g.(2)
(3) Investment value in consolidated entities	1208	6,242,843	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	2,500,385	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)			
	1117	1,040,727,402	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	68,629,493	3.a.
	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1217	25,260,042	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	15,023,096	3.c.(1)
(2) Senior unsecured debt securities	2104	22,809,231	3.c.(2)
(3) Subordinated debt securities	2105	2,916,048	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	95,889,335	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	1,529,146	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	2,665,131	3.e.(1)
(2) Potential future exposure	2110	1,782,255	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	236,503,777	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	26,763,746	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	35,597,867	4.a.(2)
(3) Loans obtained from other financial institutions	2113	14,027,891	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1223	113,086	4.b.
c. Net negative current exposure of SFTs with other financial institutions			
	1224	323,227	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	268,618	4.d.(1)
(2) Potential future exposure	2115	527,090	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	77,621,525	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
	2116	19,221,496	5.a.
b. Senior unsecured debt securities			
	2117	44,712,812	5.b.
c. Subordinated debt securities			
	2118	13,808,111	5.c.
d. Commercial paper			
	2119	9,147,236	5.d.
e. Certificates of deposit			
	2120	124,699	5.e.
f. Common equity			
	2121	39,340,896	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	2122	7,211,075	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)			
	1226	133,566,325	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	19,813,809	6.a.
b. Canadian dollars (CAD)	1063	12,794,444	6.c.
c. Swiss francs (CHF)	1064	11,007,307	6.d.
d. Chinese yuan (CNY)	1065	10,381,428	6.e.
e. Euros (EUR)	1066	8,856,857,125	6.f.
f. British pounds (GBP)	1067	82,497,141	6.g.
g. Hong Kong dollars (HKD)	1068	19,832,755	6.h.
h. Indian rupee (INR)	1069	75,711	6.i.
i. Japanese yen (JPY)	1070	10,934,897	6.j.
j. New Zealand dollars (NZD)	1109	2,159,703	6.k.
k. Swedish krona (SEK)	1071	1,620,707	6.l.
l. United States dollars (USD)	1072	2,018,592,118	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	11,046,567,146	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	582,593,489	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	775,677	8.a.
b. Debt underwriting activity	1076	19,507,183	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20,282,860	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,439,711	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	129,653,595	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	131,093,307	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	93,490,377	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	57,705,187	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	151,195,563	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	2,732,366,520	10.a.
b. OTC derivatives settled bilaterally	1905	626,799,723	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	3,359,166,244	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	16,196,303	10.a.
b. Available-for-sale securities (AFS)	1082	48,008,213	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	53,205,614	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,869,485	10.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	5,129,417	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	16,675,990	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	218,822,434	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	7,885,463	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	226,707,897	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 currency	2131	153,621,625	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	4,211,823	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	157,833,448	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	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	111,345,590	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	3,324,543	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	76,653,196	21.g.

Section 22 - Ancillary Indicators