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	2023-12-31	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	2024-04-26	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	2024-04-30	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	8,190,593	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	6,622,612	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,385,154	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	19,174,075	2.b.(1)
(2) Counterparty exposure of SFTs	1014	7,999,584	2.b.(2)
c. Other assets	1015	718,949,437	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	151,363,583	2.d.(1)
(2) Items subject to a 20% CCF	1022	8,571,293	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	116,358,083	2.d.(4)
(5) Items subject to a 100% CCF	1024	15,867,725	2.d.(5)
e. Regulatory adjustments	1031	11,462,000	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	861,218,838.73	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	181,472,074	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	2,867,996	2.g.(2)
(3) Investment value in consolidated entities	1208	6,878,600	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	2,439,344	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	1,036,240,965	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	73,978,496	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	35,199,749	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	15,116,256	3.c.(1)
(2) Senior unsecured debt securities	2104	32,249,381	3.c.(2)
(3) Subordinated debt securities	2105	2,952,030	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	93,438,861	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	3,042,733	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	1,814,345	3.e.(1)
(2) Potential future exposure	2110	1,537,939	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	259,329,791	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	23,011,869	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	36,599,805	4.a.(2)
(3) Loans obtained from other financial institutions	2113	34,913,954	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	82,198	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	410,903	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	151,586	4.d.(1)
(2) Potential future exposure	2115	701,721	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	95,872,035	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	29,416,352	5.a.
b. Senior unsecured debt securities	2117	72,506,038	5.b.
c. Subordinated debt securities	2118	13,484,844	5.c.
d. Commercial paper	2119	14,288,200	5.d.
e. Certificates of deposit	2120	743,249	5.e.
f. Common equity	2121	48,170,360	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	7,948,353	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	186,557,396	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	13,627,447	6.a.
b. Canadian dollars (CAD)	1063	7,857,812	6.c.
c. Swiss francs (CHF)	1064	6,946,856	6.d.
d. Chinese yuan (CNY)	1065	5,727,741	6.e.
e. Euros (EUR)	1066	9,131,045,968	6.f.
f. British pounds (GBP)	1067	59,636,153	6.g.
g. Hong Kong dollars (HKD)	1068	27,959,833	6.h.
h. Indian rupee (INR)	1069	77,755	6.i.
i. Japanese yen (JPY)	1070	12,037,778	6.j.
j. New Zealand dollars (NZD)	1109	3,248,494	6.k.
k. Swedish krona (SEK)	1071	917,687	6.l.
l. United States dollars (USD)	1072	1,631,810,015	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,899,783,946	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	661,821,645	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	300,971	8.a.
b. Debt underwriting activity	1076	22,062,715	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	22,363,686	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	813,071	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	202,559,298	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	203,372,369	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	91,101,348	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	62,190,122	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	153,291,470	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	3,361,266,247	10.a.
b. OTC derivatives settled bilaterally	1905	780,285,425	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4,141,551,672	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	17,113,885	10.a.
b. Available-for-sale securities (AFS)	1082	67,716,437	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	72,613,624	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6,049,561	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	6,167,137	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	17,082,890	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	245,503,998	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	5,566,251	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	251,070,249	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	187,818,529	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	4,078,728	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	191,897,257	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	119,398,965	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	2,398,927	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	95,759,077	21.g.

Section 22 - Ancillary Indicators