DISCLOSURE OF THE FULL BREAKDOWN OF THE 12 INDICATORS USED IN THE ASSESSMENT METHODOLOGY FOR IDENTIFYING SISTEMICALLY IMPORTANT BANKS AT A GLOBAL LEVEL AS OF 31 DECEMBER 2020
(Art. 441 of Regulation EU 575/2013)

The Basel Committee on Banking Supervision (BCBS) has developed a methodology for identifying Global Systemic Important Banks (G-SIBs), based on the framework established by the Financial Stability Board (FSB). The BCBSs methodology applies an indicator-based measurement approach. The indicators are designed to reflect the different aspects of potential negative externalities of a bank's failure and its critical functions for the stability of the financial system. The European Banking Authority (EBA) has requested large institutions to disclose the indicators developed by the BCBS.
Intesa Sanpaolo is not considered a G-SIB, however with an overall exposure (Basel III leverage ratio exposure definition) exceeding EUR 200 billion, it is required to disclose the main 12 indicators on a consolidated basis.
The indicators provided below are calculated based on specific instructions by the BCBS and thus may not be directly comparable to other disclosures provided by Intesa Sanpaolo Group.

More information: **https://www.bis.org/bcbs/gsib/**

Please, be aware that this disclosed information could be subject to changes because is still under review by National Supervisor Authority and also by Basel Committee on Banking Supervision.

General Bank Data

Section 1 - General Information	GSIB	
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	IT
(2) Bank name	1002	INTESA SANPAOLO
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2021-04-16
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-30
(4) Language of public disclosure	1010	ENGLISH
(6) LEI code	2015	2W8N8UU78PMDQKZENC08

Size Indicator

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

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	82,367,802
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	42,190,438
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	10,295,328
(2) Senior unsecured debt securities	1037	9,328,537
(3) Subordinated debt securities	1038	1,680,873
(4) Commercial paper	1039	0
(5) Equity securities	1040	4,989,270
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	569,834
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	282,761
(2) Potential future exposure	1044	1,057,814
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

Section 4 - Intra-Financial System Liabilities	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	19,231,236
(2) Deposits due to non-depository financial institutions	1047	34,767,221
(3) Loans obtained from other financial institutions	1105	10,976,215
b. Unused portion of committed lines obtained from other financial institutions	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	405,530
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	424,519
(2) Potential future exposure	1051	10,618,868
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	76,423,589

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	24,450,868
b. Senior unsecured debt securities	1054	44,137,787
c. Subordinated debt securities	1055	11,919,220
d. Commercial paper	1056	5,841,863
e. Certificates of deposit	1057	3,832,414
f. Common equity	1058	34,950,858
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	7,480,000
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	132,613,011

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR
a. Australian dollars (AUD)	1061	9,178,334
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	12,507,969
d. Swiss francs (CHF)	1064	8,281,834
e. Chinese yuan (CNY)	1065	4,915,310
f. Euros (EUR)	1066	7,661,619,391
g. British pounds (GBP)	1067	79,446,387
h. Hong Kong dollars (HKD)	1068	32,418,903
i. Indian rupee (INR)	1069	23,778
j. Japanese yen (JPY)	1070	16,160,882
k. Mexican pesos (MXN)	1108	937,754
l. Swedish krona (SEK)	1071	927,770
m. United States dollars (USD)	1072	2,070,705,077
n. Payments activity indicator (sum of items 6.a through 6.l)	1073	9,897,123,391

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

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	474,154
b. Debt underwriting activity	1076	35,843,536
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	36,317,691

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	2,153,883,972
b. OTC derivatives settled bilaterally	1079	559,266,015
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,713,149,987

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

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	3,828,928

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	210,399,490

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

Checks Summary

Section 22 - Indicator Values	GSIB	Amount in thousand EUR
a. Section 2 - Total exposures indicator	1166	892,263,121
b. Section 3 - Intra-financial system assets indicator	1167	152,762,656
c. Section 4 - Intra-financial system liabilities indicator	1168	76,423,589
d. Section 5 - Securities outstanding indicator	1169	132,613,011
e. Section 6 - Payments activity indicator	1170	9,897,123,391
f. Section 7 - Assets under custody indicator	1171	543,187,714
g. Section 8 - Underwriting activity indicator	1172	36,317,691
h. Section 9 - OTC derivatives indicator	1173	2,713,149,987
i. Section 10 - Trading and AFS securities indicator	1174	4,860,686
j. Section 11 - Level 3 assets indicator	1175	3,828,928
k. Section 12 - Cross-jurisdictional claims indicator	1176	210,399,490
l. Section 13 - Cross-jurisdictional liabilities indicator	1177	112,173,449

Declaration of the Manager responsible for preparing the Company's financial reports

The Manager responsible for preparing the Company's financial reports, Fabrizio Dabbene, declares, pursuant to par. 2 of art. 154-bis of the Consolidated Law on Finance, that the accounting information contained in this document corresponds to the corporate records, books and accounts.

Milan, 29 April 2021

Fabrizio Dabbene
Manager responsible for preparing
the Company's financial reports