

**DISCLOSURE OF THE FULL BREAKDOWN OF THE 12 INDICATORS USED IN THE ASSESSMENT METHODOLOGY FOR IDENTIFYING SYSTEMICALLY IMPORTANT BANKS AT A GLOBAL LEVEL AS OF 31 DECEMBER 2019  
(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 BCBS 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	2019-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2020-04-16
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	2020-04-30
(4) Language of public disclosure	1010	ENGLISH

#### Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	9,998,190
(2) Capped notional amount of credit derivatives	1201	2,348,647
(3) Potential future exposure of derivative contracts	1018	13,197,260
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	27,739,570
(2) Counterparty exposure of SFTs	1014	4,454,006
c. Other assets	1015	565,020,357
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	131,724,637
(2) Items subject to a 20% CCF	1022	6,343,147
(3) Items subject to a 50% CCF	1023	84,811,303
(4) Items subject to a 100% CCF	1024	13,616,328
e. Regulatory adjustments	1031	9,055,000
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	693,221,103

#### Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	88,948,165
(1) Certificates of deposit	1034	0
b. Unused portion of committed lines extended to other financial institutions	1035	30,498,294
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	12,682,774
(2) Senior unsecured debt securities	1037	8,661,613
(3) Subordinated debt securities	1038	1,519,702
(4) Commercial paper	1039	0
(5) Equity securities	1040	3,994,864
(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	741,707
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	202,887
(2) Potential future exposure	1044	2,193,519
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	149,443,524

<b>Section 4 - Intra-Financial System Liabilities</b>	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	17,346,345
(2) Deposits due to non-depository financial institutions	1047	34,121,274
(3) Loans obtained from other financial institutions	1105	38,221,074
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	1,101,967
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	2,093,808
(2) Potential future exposure	1051	8,428,512
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>	<b>1052</b>	<b>101,312,980</b>

<b>Section 5 - Securities Outstanding</b>	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	15,560,308
b. Senior unsecured debt securities	1054	45,479,897
c. Subordinated debt securities	1055	9,307,779
d. Commercial paper	1056	5,388,243
e. Certificates of deposit	1057	4,575,479
f. Common equity	1058	41,101,659
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4,091,000
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>	<b>1060</b>	<b>125,504,365</b>

#### Substitutability/Financial Institution Infrastructure Indicators

<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	GSIB	Amount in thousand EUR
a. Australian dollars (AUD)	1061	15,426,080
b. Brazilian real (BRL)	1062	0
c. Canadian dollars (CAD)	1063	14,343,293
d. Swiss francs (CHF)	1064	9,229,109
e. Chinese yuan (CNY)	1065	5,430,442
f. Euros (EUR)	1066	8,132,174,198
g. British pounds (GBP)	1067	104,394,029
h. Hong Kong dollars (HKD)	1068	17,061,522
i. Indian rupee (INR)	1069	22,777
j. Japanese yen (JPY)	1070	28,259,628
k. Mexican pesos (MXN)	1108	1,411,796
l. Swedish krona (SEK)	1071	2,494,005
m. United States dollars (USD)	1072	2,331,338,996
<b>n. Payments activity indicator (sum of items 6.a through 6.l)</b>	<b>1073</b>	<b>10,661,585,874</b>

<b>Section 7 - Assets Under Custody</b>	GSIB	Amount in thousand EUR
<b>a. Assets under custody indicator</b>	<b>1074</b>	<b>460,851,000</b>

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	390,715
b. Debt underwriting activity	1076	23,692,249
<b>c. Underwriting activity indicator (sum of items 8.a and 8.b)</b>	<b>1077</b>	<b>24,082,964</b>

#### Complexity indicators

<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	1,719,746,971
b. OTC derivatives settled bilaterally	1079	642,471,121
<b>c. OTC derivatives indicator (sum of items 9.a and 9.b)</b>	<b>1080</b>	<b>2,362,218,092</b>

<b>Section 10 - Trading and Available-for-Sale Securities</b>	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	18,923,574
b. Available-for-sale securities (AFS)	1082	75,678,844
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	81,173,661
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,863,825
<b>e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)</b>	<b>1085</b>	<b>4,564,931</b>

<b>Section 11 - Level 3 Assets</b>	GSIB	Amount in thousand EUR
<b>a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)</b>	<b>1086</b>	<b>3,379,280</b>

#### Cross-Jurisdictional Activity Indicators

<b>Section 12 - Cross-Jurisdictional Claims</b>	GSIB	Amount in thousand EUR
<b>a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)</b>	<b>1087</b>	<b>193,628,324</b>

<b>Section 13 - Cross-Jurisdictional Liabilities</b>	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	113,928,908
(1) Any foreign liabilities to related offices included in item 13.a.	1089	28,989,300
b. Local liabilities in local currency (excluding derivatives activity)	1090	45,609,456
<b>c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))</b>	<b>1091</b>	<b>130,549,064</b>

## Checks Summary

<b>Section 22 - Indicator Values</b>	<b>GSIB</b>	<b>Amount in thousand EUR</b>
a. Section 2 - Total exposures indicator	1166	693,221,103
b. Section 3 - Intra-financial system assets indicator	1167	149,443,524
c. Section 4 - Intra-financial system liabilities indicator	1168	101,312,980
d. Section 5 - Securities outstanding indicator	1169	125,504,365
e. Section 6 - Payments activity indicator	1170	10,661,585,874
f. Section 7 - Assets under custody indicator	1171	460,851,000
g. Section 8 - Underwriting activity indicator	1172	24,082,964
h. Section 9 - OTC derivatives indicator	1173	2,362,218,092
i. Section 10 - Trading and AFS securities indicator	1174	4,564,931
j. Section 11 - Level 3 assets indicator	1175	3,379,280
k. Section 12 - Cross-jurisdictional claims indicator	1176	193,628,324
l. Section 13 - Cross-jurisdictional liabilities indicator	1177	130,549,064

# 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 2020

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