

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 2017 (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

ection 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	2017-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	
(6) Submission date (yyyy-mm-dd)	1006	2018-04-27
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1,00
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-04-30
(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	8,518,210
(2) Capped notional amount of credit derivatives	1201	1,372,494
(3) Potential future exposure of derivative contracts	1018	12,110,299
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	32,959,240
(2) Counterparty exposure of SFTs	1014	3,259,068
c. Other assets	1015	561,732,220
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	138,997,727
(2) Items subject to a 20% CCF	1022	10,857,782
(3) Items subject to a 50% CCF	1023	75,336,956
(4) Items subject to a 100% CCF	1024	14,832,340
e. Regulatory adjustments	1031	9,999,000
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	688,523,677

Interconnectedness Indicators

ion 3 - Intra-Financial System Assets		Amount in thousand EUR	
a. Funds deposited with or lent to other financial institutions	1033	91,866,262	
(1) Certificates of deposit	1034	0	
b. Unused portion of committed lines extended to other financial institutions	1035	28,689,226	
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	6,073,990	
(2) Senior unsecured debt securities	1037	5,586,597	
(3) Subordinated debt securities	1038	696,104	
(4) Commercial paper	1039	0	
(5) Equity securities	1040	3,288,014	
(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	418,818	
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	417,814	
(2) Potential future exposure	1044	8,273,753	
for the financial system and the indicator (system files and 2 of 2 d 2 of 2 of 2 of 2 of 2 of 2 of			
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	145,310,578	



(2) Potential future exposure christ-financial potential future a. Scourchiac Cutstanding a. Scourchiac Cu	ection 4 - Intra-Financial System Liabilities	GSIB	Amount in thousan
2) Disposits due for non-despotation financial institutions	· · ·		
S London Obtained From other Financial institutions 1166 54,433.			
2. Unused particular commission is excitation from other francial institutions 1.048 1.388.			
Celt integrative current exposure of securities financing parametorism with other financial institutions (1) lett register fair value (1) lett register fair va			35,453,0
### decided in the common region region in the common region region in the common region regi	<u>'</u>		
(1) Her negative fair value		1214	1,338,7
(2) Potential future exposure clints financial specim ballities officator (sum of nems 4.a.(1) through 4.d.(2)) 2002	<u> </u>		
Securities Outstanding	(1) Net negative fair value	1050	475,9
Amount in thousand EUR EUR Amount in thousand EUR			2,604,0
Securition Sec	e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	95,746,8
a Secure debt securities 1054 5. Selection in Control 1954 5. Selection debt securities 1054 5. Selection in Control 1955 1. Selection in Control 1956 1. Selection in Control 1957 1. Selecti	ection 5 - Securities Outstanding	GSIB	Amount in thousan
b. Senior unsecured debt securities	a Secured deht securities	1053	
1.050 1.3319 1.			
d. Commercial paper 1506 5.77.7 1507 4.913.4 1506 5.77.7 4.913.4 1506 6.912 1506 6.912 1506 6.912 1506 6.912 1506 6.912 1506 6.912 1506 6.912 1506 15.92 1506 15.92 1506 15.92 1506 15.92 1506 15.92 1506 15.92 1506 15.92 1			
e. Certificates or deposit			
### ### ### ### ### ### ### ### ### ##	• • •		
g. Preference shares and any other forms of subordinated funding not captured in Item 5.c. 1099 6,801,	e. Certificates of deposit	1057	
Descurities outstanding indicator (sum of items 5 a through 5 g) 1000 1449, 180.2-	f. Common equity	1058	43,974,4
Destitutability Financial Institution Infrastructure Indicators	g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6,601,4
Amount in thousang	h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	149,180,4
Section Sect	ubstitutability/Financial Institution Infrastructure Indicators		
A. Australian collars (AUD) 5,994 & 5,994	ection 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousan
B. Brazillan real (BRL)		1064	
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d. Swiss francs (CHF) 1064 3.2824			
e. Chinese yuan (CNY) 1066 36.324, Euros (EUR) 1066 7.671,508, g. British pounds (GPP) 1067 76.807, 1. Euros (EUR) 1067 76.807, 1. Euros (EUR) 1067 76.807, 1. Euros (EUR) 1068 10.335, 1. Indian rupee (INR) 1069 36. 1. Indian rupee (INR) 1069 36. 1. Japanese yer (IPP) 1070 42,345, 1. Japanese yer (IPP) 1070 42,345, 1. Japanese yer (IPP) 1071 2.556, 1. Swedsh krona (EKR) 1071 2.556, 1. Swedsh krona (EKR) 1072 2.424, 1. Swedsh krona (EKR) 1071 2.556, 1. Swedsh krona (EKR) 1072 2.424, 1. Swedsh krona (EKR) 1073 10.224, 1. Event of the swedsh krona (EKR) 1073 10.224, 1. Even (EKR) 1074 1074 1075 10.224, 1. Even (EKR) 1074 1074 1075 10.224, 1. Even (EKR) 1075 10.224, 1. Even (EKR) 1075 10.224, 1. Even (EKR) 1076 10.224, 1. Even (EKR) 1076 10.224, 1. Even (EKR) 1077 10.224,			
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h. Hong Kong dollars (HKD) 1088 10.855. 1.008 10.855. 1.008 10.855. 1.008 10.855. 1.008 10.855. 1.008	f. Euros (EUR)	1066	7,671,508,3
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J.Japanese yen (PP)	h. Hong Kong dollars (HKD)	1068	10,355,4
ix. Mexican pesos (MXN) 1.108 1.467.7. 1.5weedish krona (SEK) 1071 2.556.8 m. United States dollars (USD) 1072 2.424,561.1 n. Payments activity indicator (sum of items 6.a through 6.l) 1073 10.294,598.7 a. Assets Under Custody GSIB Amount in thousar Eur 1074 380,807.6 a. Assets under custody indicator 1074 380,807.6 a. Say ty underwriting activity 1075 1.613.6 b. Debt underwriting activity 1075 1.613.6 b. Debt underwriting activity 1075 1.613.6 b. Debt underwriting activity 1075 2.4896.2 c. Underwriting activity indicator (sum of items 8.a and 8.b) 1077 2.3419.3 c. Underwriting activity indicator (sum of items 8.a and 8.b) 1077 2.3419.3 c. Underwriting activity indicator (sum of items 8.a and 8.b) 1077 2.3419.3 c. Underwriting activity indicator (sum of items 8.a and 8.b) 1077 2.3419.3 c. Underwriting activity indicator (sum of items 8.a and 8.b) 1077 2.3419.3 c. Underwriting activity indicator (sum of items 9.a and 9.b) 1079 6.88,739.3 c. OTC derivatives cleared through a central counterparty 1078 1.989,881.7 b. OTC derivatives settled bilaterally 1079 6.88,739.3 c. OTC derivatives indicator (sum of items 9.a and 9.b) 1080 2.618,621.0 c. OTT derivatives indicator (sum of items 9.a and 9.b) 1080 2.618,621.0 c. Trading and AFS securities (HFT) 1081 15,005.6 c. Trading and AFS securities (HFT) 1082 6.99.63 c. Trading and AFS securities that meet the definition of Level 2 assets, with haircus 1084 1.945.6 c. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 1085 21.698.3 c. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 1085 2.698.6 c. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 1085 2.698.6 c. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 1085 2.698.6	i. Indian rupee (INR)	1069	36,1
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a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) c. Underwriting activity indicator (sum of items 8.a and 8.b) c. Underwriting activity indicator (sum of items 8.a and 8.b) complexity indicators cution 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) c. OTC derivatives indicator (s	a. Assets under custody indicator	1074	380,807,9
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ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) 1079 648,739,3 c. OTC derivatives indicator (sum of items 9.a and 9.b) 1080 2,618,621,0 2618,	b. Debt underwriting activity	1076	21,806,2
Amount in thousar EUR a. OTC derivatives cleared through a central counterparty b. DTC derivatives settled bilaterally c. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) 1079 648,739,5 c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts 1084 1985 c. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) 1085 21,698,3 a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) a. Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) a. Cross-Jurisdictional Claims a. Cross-Jurisdictional Claims a. Cross-Jurisdictional Claims indicator (Total foreign claims on an ultimate risk basis) Amount in thousar EUR Amount i	c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	23,419,3
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a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a. (3) EUR 114,574,8 1089 32,988,8	ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB	EUR 1,969,881,7 648,739,5 2,618,621,0 Amount in thousar EUR 15,095,6 64,916,6 56,368,5 1,945,5 21,698,3 Amount in thousar EUR 2,854,8
a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a. (3) EUR 114,574,8 1089 32,988,8	ection 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ross-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB	EUR 1,969,881,7 648,739,2 2,618,621,0 Amount in thousar EUR 15,095,4 64,916,6 56,368,3 1,945,3 21,698,3 Amount in thousar EUR 2,854,6
(1) Any foreign liabilities to related offices included in item 13.a. 1089 32,988,8	a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ross-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	EUR 1,969,881,7 648,739,5 2,618,621,0 Amount in thousar EUR 15,095,4 64,916,6 56,368,3 21,698,3 Amount in thousar EUR 2,854,6 Amount in thousar EUR 169,257,5
- · · · · · · · · · · · · · · · · · · ·	a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) a. Held-for-trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) action 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) a. Cross-Jurisdictional Activity Indicators a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086	EUR 1,969,881,7 648,739,2 2,618,621,0 Amount in thousar EUR 15,095,4 64,916,6 56,368,3 1,945,5 21,698,3 Amount in thousar EUR 2,854,8 Amount in thousar EUR 169,257,5 Amount in thousar EUR
b. Local liabilities in local currency (excluding derivatives activity) 1090 39,428,4	a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) ection 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) ection 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) ross-Jurisdictional Activity Indicators ection 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1078 1079 1080 GSIB 1081 1082 1083 1084 1085 GSIB 1086 GSIB 6SIB 6SIB	1,969,881,7 648,739,3 2,618,621,0 Amount in thousan EUR 15,095,4 64,916,6 56,368,3 1,945,3 21,698,3 Amount in thousan EUR 2,854,8 Amount in thousan EUR 169,257,5 Amount in thousan in thousan EUR
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Section 22 - Indicator Values	GSIB	Amount in thousan
a. Section 2 - Total exposures indicator	1166	688,523,677
b. Section 3 - Intra-financial system assets indicator	1167	145,310,578
c. Section 4 - Intra-financial system liabilities indicator	1168	95,746,803
d. Section 5 - Securities outstanding indicator	1169	149,180,494
e. Section 6 - Payments activity indicator	1170	10,294,598,202
f. Section 7 - Assets under custody indicator	1171	380,807,971
g. Section 8 - Underwriting activity indicator	1172	23,419,382
h. Section 9 - OTC derivatives indicator	1173	2,618,621,039
i. Section 10 - Trading and AFS securities indicator	1174	21,698,378
j. Section 11 - Level 3 assets indicator	1175	2,854,878
k. Section 12 - Cross-jurisdictional claims indicator	1176	169,257,576
I. Section 13 - Cross-jurisdictional liabilities indicator	1177	121,014,515

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, 26 April 2018

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