DISCLOSURE OF THE FULL BREAKDOWN OF THE 13 INDICATORS USED IN THE ASSESSMENT METHODOLOGY FOR IDENTIFYING SISTEMICALLY IMPORTANT BANKS AT A GLOBAL LEVEL AS OF 31 DECEMBER 2023
(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 13 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.
The public disclosure is prepared in accordance with the internal control processes and systems adopted by the Bank.
In this context, it is highlighted that:
- the process of collecting and processing information is overseen by the Chief Risk Officer, in accordance with the instructions of the BCBS;
- as public disclosure, the document is accompanied by a declaration of the Manager responsible for preparing the Company's financial reports, in accordance with Article 154-bis of the Consolidated Law on Finance, which confirms that the accounting information contained in the document corresponds to the corporate records, books and accounts.

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	2023-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2024-04-26
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	2024-04-30
(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	8,190,593
(2) Effective notional amount of written credit derivatives	1201	6,622,612
(3) Potential future exposure of derivative contracts	1018	9,385,154
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	19,174,075
(2) Counterparty exposure of SFTs	1014	7,999,584
c. Other assets	1015	718,949,437
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 10% credit conversion factor (CCF)	1019	151,363,583
(2) Items subject to a 20% CCF	1022	8,571,293
(3) Items subject to a 40% CCF	2300	0
(4) Items subject to a 50% CCF	1023	116,358,083
(5) Items subject to a 100% CCF	1024	15,867,725
e. Regulatory adjustments	1031	11,462,000
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), 0.4 times 2.d.(3), 0.5 times 2.d.(4), and 2.d.(5))	1103	861,218,839
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) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	2,867,996
(3) Investment value in consolidated entities	1208	6,878,600
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g	2101	2,439,344
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

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1216	73,978,496
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	35,199,749
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	2103	15,116,256
(2) Senior unsecured debt securities	2104	32,249,381
(3) Subordinated debt securities	2105	2,952,030
(4) Commercial paper	2106	0
(5) Equity securities	2107	93,438,861
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1219	3,042,733
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	2109	1,814,345
(2) Potential future exposure	2110	1,537,939
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

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	2111	23,011,869
(2) Deposits due to non-depository financial institutions	2112	36,599,805
(3) Loans obtained from other financial institutions	2113	34,913,954
b. Unused portion of committed lines obtained from other financial institutions	1223	82,198
c. Net negative current exposure of securities financing transactions with other financial institutions	1224	410,903
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	2114	151,586
(2) Potential future exposure	2115	701,721
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	95,872,035

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	2116	29,416,352
b. Senior unsecured debt securities	2117	72,506,038
c. Subordinated debt securities	2118	13,484,844
d. Commercial paper	2119	14,288,200
e. Certificates of deposit	2120	743,249
f. Common equity	2121	48,170,360
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	7,948,353
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	186,557,396

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	13,627,447
b. Canadian dollars (CAD)	1063	7,857,812
c. Swiss francs (CHF)	1064	6,946,856
d. Chinese yuan (CNY)	1065	5,727,741
e. Euros (EUR)	1066	9,131,045,968
f. British pounds (GBP)	1067	59,636,153
g. Hong Kong dollars (HKD)	1068	27,959,833
h. Indian rupee (INR)	1069	77,755
i. Japanese yen (JPY)	1070	12,037,778
j. Swedish krona (SEK)	1071	917,687
k. Singapore dollar (SGD)	2133	2,138,900
l. United States dollars (USD)	1072	1,631,810,015
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,899,783,946

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

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

Section 9 - Trading Volume	GSIB	Amount in thousand EUR
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	813,071
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	202,559,298
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	203,372,369
d. Trading volume of listed equities, excluding intragroup transactions	2126	91,101,348
e. Trading volume of all other securities, excluding intragroup transactions	2127	62,190,122
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	153,291,470

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	2129	3,361,266,247
b. OTC derivatives settled bilaterally	1905	780,285,425
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

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

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

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Total foreign claims on an ultimate risk basis	1087	245,503,998
b. Foreign derivative claims on an ultimate risk basis	1146	5,566,251
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	251,070,249

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	187,818,529
b. Foreign derivative liabilities on an immediate risk basis	1149	4,078,728
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	191,897,257

Checks Summary

Section 22 - Indicator Values	GSIB	Amount in thousand EUR
a. Section 2 - Total exposures indicator, including insurance subsidiaries	2001	1,036,240,965
b. Section 3 - Intra-financial system assets indicator, including insurance subsidiaries	2002	259,329,791
c. Section 4 - Intra-financial system liabilities indicator, including insurance subsidiaries	2003	95,872,035
d. Section 5 - Securities outstanding indicator, including insurance subsidiaries	2004	186,557,396
e. Section 6 - Payments activity indicator	2005	10,899,783,946
f. Section 7 - Assets under custody indicator	2006	661,821,645
g. Section 8 - Underwriting activity indicator	2007	22,363,686
h. Section 9.c - Trading Volume fixed income sub-indicator	2008	203,372,369
i. Section 9.f - Trading Volume equities and other securities sub-indicator	2009	153,291,470
j. Section 10 - OTC derivatives indicator, including insurance subsidiaries	2010	4,141,551,672
k. Section 11 - Trading and AFS securities indicator	2011	6,167,137
l. Section 12 - Level 3 assets indicator, including insurance subsidiaries	2012	17,082,890
m. Section 13 - Cross-jurisdictional claims indicator	2013	251,070,249
n. Section 14 - Cross-jurisdictional liabilities indicator	2014	191,897,257

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

The Manager responsible for preparing the Company's financial reports, Elisabetta Stegher, 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 2024

Elisabetta Stegher
Manager responsible for preparing
the Company's financial reports