

**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 2022**

**(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.

**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	2022-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2023-04-15
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	2023-04-30
(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	9,847,636
(2) Capped notional amount of credit derivatives	1201	1,575,830
(3) Potential future exposure of derivative contracts	1018	9,619,257
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	19,843,241
(2) Counterparty exposure of SFTs	1014	3,104,572
c. Other assets	1015	728,462,814
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	153,834,014
(2) Items subject to a 20% CCF	1022	7,048,729
(3) Items subject to a 50% CCF	1023	114,662,193
(4) Items subject to a 100% CCF	1024	19,113,580
e. Regulatory adjustments	1031	12,733,000
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	865,691,173
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	181,011,025
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	2,768,432
(3) Investment value in consolidated entities	1208	6,242,843
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	2,500,385
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	1,040,727,402

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1216	68,629,493
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	25,260,042
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	2103	15,023,096
(2) Senior unsecured debt securities	2104	22,809,231
(3) Subordinated debt securities	2105	2,916,048
(4) Commercial paper	2106	0
(5) Equity securities	2107	95,889,335
(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	1,529,146
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	2109	2,665,131
(2) Potential future exposure	2110	1,782,255
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	236,503,777

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	26,763,746
(2) Deposits due to non-depository financial institutions	2112	35,597,867
(3) Loans obtained from other financial institutions	2113	14,027,891
b. Unused portion of committed lines obtained from other financial institutions	1223	113,086
c. Net negative current exposure of securities financing transactions with other financial institutions	1224	323,227
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	2114	268,618
(2) Potential future exposure	2115	527,090
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	77,621,525

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	2116	19,221,496
b. Senior unsecured debt securities	2117	44,712,812
c. Subordinated debt securities	2118	13,808,111
d. Commercial paper	2119	9,147,236
e. Certificates of deposit	2120	124,699
f. Common equity	2121	39,340,896
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	7,211,075
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	133,566,325

## 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	19,813,809
b. Canadian dollars (CAD)	1063	12,794,444
c. Swiss francs (CHF)	1064	11,007,307
d. Chinese yuan (CNY)	1065	10,381,428
e. Euros (EUR)	1066	8,856,857,125
f. British pounds (GBP)	1067	82,497,141
g. Hong Kong dollars (HKD)	1068	19,832,755
h. Indian rupee (INR)	1069	75,711
i. Japanese yen (JPY)	1070	10,934,897
j. New Zealand dollars (NZD)	1109	2,159,703
k. Swedish krona (SEK)	1071	1,620,707
l. United States dollars (USD)	1072	2,018,592,118
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	11,046,567,146

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	582,593,489

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	775,677
b. Debt underwriting activity	1076	19,507,183
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20,282,860

Section 9 - Trading Volume	GSIB	Amount in thousand EUR
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,439,711
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	129,653,595
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	131,093,307
d. Trading volume of listed equities, excluding intragroup transactions	2126	93,490,377
e. Trading volume of all other securities, excluding intragroup transactions	2127	57,705,187
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	151,195,563

## 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	2,732,366,520
b. OTC derivatives settled bilaterally	1905	626,799,723
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	3,359,166,244

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	16,196,303
b. Available-for-sale securities (AFS)	1082	48,008,213
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	53,205,614
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,869,485
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	5,129,417

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator, including insurance subsidiaries	1229	16,675,990

## Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Total foreign claims on an ultimate risk basis	1087	218,822,434
b. Foreign derivative claims on an ultimate risk basis	1146	7,885,463
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	226,707,897

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	153,621,625
b. Foreign derivative liabilities on an immediate risk basis	1149	4,211,823
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	157,833,448

## Checks Summary

Section 22 - Indicator Values	GSIB	Amount in thousand EUR
a. Section 2 - Total exposures indicator, including insurance subsidiaries	2001	1,040,727,402
b. Section 3 - Intra-financial system assets indicator, including insurance subsidiaries	2002	236,503,777
c. Section 4 - Intra-financial system liabilities indicator, including insurance subsidiaries	2003	77,621,525
d. Section 5 - Securities outstanding indicator, including insurance subsidiaries	2004	133,566,325
e. Section 6 - Payments activity indicator	2005	11,046,567,146
f. Section 7 - Assets under custody indicator	2006	582,593,489
g. Section 8 - Underwriting activity indicator	2007	20,282,860
h. Section 9.c - Trading Volume fixed income sub-indicator	2008	131,093,307
i. Section 9.f - Trading Volume equities and other securities sub-indicator	2009	151,195,563
j. Section 10 - OTC derivatives indicator, including insurance subsidiaries	2010	3,359,166,244
k. Section 11 - Trading and AFS securities indicator	2011	5,129,417
l. Section 12 - Level 3 assets indicator, including insurance subsidiaries	2012	16,675,990
m. Section 13 - Cross-jurisdictional claims indicator	2013	226,707,897
n. Section 14 - Cross-jurisdictional liabilities indicator	2014	157,833,448

# 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, 28 April 2023

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