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 2021
(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	2021-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2022-04-15
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	2022-04-30
(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	14,293,621
(2) Capped notional amount of credit derivatives	1201	1,271,267
(3) Potential future exposure of derivative contracts	1018	9,999,603
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	26,673,004
(2) Counterparty exposure of SFTs	1014	1,941,335
c. Other assets	1015	788,992,642
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	149,745,379
(2) Items subject to a 20% CCF	1022	8,217,346
(3) Items subject to a 50% CCF	1023	105,361,440
(4) Items subject to a 100% CCF	1024	25,797,046
e. Regulatory adjustments	1031	10,220,000
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	938,267,247
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	212,038,339
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	3,474,203
(3) Investment value in consolidated entities	1208	7,889,555
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	2,701,478
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	1,143,188,756

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1216	75,267,635
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	22,872,575
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	2103	11,993,595
(2) Senior unsecured debt securities	2104	23,124,874
(3) Subordinated debt securities	2105	3,073,652
(4) Commercial paper	2106	0
(5) Equity securities	2107	112,347,253
(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	1,454,020
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	2109	133,248
(2) Potential future exposure	2110	516,572
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	250,783,423

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	18,731,120
(2) Deposits due to non-depository financial institutions	2112	37,156,624
(3) Loans obtained from other financial institutions	2113	14,829,337
b. Unused portion of committed lines obtained from other financial institutions	1223	87,515
c. Net negative current exposure of securities financing transactions with other financial institutions	1224	101,217
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	2114	285,186
(2) Potential future exposure	2115	2,005,382
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	73,196,382

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	2116	22,995,087
b. Senior unsecured debt securities	2117	46,585,124
c. Subordinated debt securities	2118	13,934,849
d. Commercial paper	2119	8,576,152
e. Certificates of deposit	2120	250,879
f. Common equity	2121	44,115,221
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	6,282,412
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	142,739,724

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	17,088,662
b. Canadian dollars (CAD)	1063	11,229,244
c. Swiss francs (CHF)	1064	8,479,408
d. Chinese yuan (CNY)	1065	8,514,744
e. Euros (EUR)	1066	8,202,699,831
f. British pounds (GBP)	1067	54,702,567
g. Hong Kong dollars (HKD)	1068	16,933,134
h. Indian rupee (INR)	1069	17,389
i. Japanese yen (JPY)	1070	10,801,919
j. New Zealand dollars (NZD)	1109	3,156,289
k. Swedish krona (SEK)	1071	1,742,168
l. United States dollars (USD)	1072	1,497,199,159
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	9,832,564,514

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	669,251,027

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	1,238,519
b. Debt underwriting activity	1076	28,345,075
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	29,583,594

Section 9 - Trading Volume	GSIB	Amount in thousand EUR
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1,151,914
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	157,749,547
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	158,901,460
d. Trading volume of listed equities, excluding intragroup transactions	2126	126,802,443
e. Trading volume of all other securities, excluding intragroup transactions	2127	69,501,236
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	196,303,680

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	2,282,473,826
b. OTC derivatives settled bilaterally	1905	644,530,485
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	2,927,004,311

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	29,013,172
b. Available-for-sale securities (AFS)	1082	66,855,423
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	83,344,181
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,318,101
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	5,206,313

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator, including insurance subsidiaries	1229	16,259,804

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Total foreign claims on an ultimate risk basis	1087	240,913,662
b. Foreign derivative claims on an ultimate risk basis	1146	3,719,710
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	244,633,372

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	144,191,174
b. Foreign derivative liabilities on an immediate risk basis	1149	10,912,664
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	155,103,838

Checks Summary

Section 22 - Indicator Values	GSIB	Amount in thousand EUR
a. Section 2 - Total exposures indicator, including insurance subsidiaries	2001	1,143,188,756
b. Section 3 - Intra-financial system assets indicator, including insurance subsidiaries	2002	250,783,423
c. Section 4 - Intra-financial system liabilities indicator, including insurance subsidiaries	2003	73,196,382
d. Section 5 - Securities outstanding indicator, including insurance subsidiaries	2004	142,739,724
e. Section 6 - Payments activity indicator	2005	9,832,564,514
f. Section 7 - Assets under custody indicator	2006	669,251,027
g. Section 8 - Underwriting activity indicator	2007	29,583,594
h. Section 9.c - Trading Volume fixed income sub-indicator	2008	158,901,460
i. Section 9.f - Trading Volume equities and other securities sub-indicator	2009	196,303,680
j. Section 10 - OTC derivatives indicator, including insurance subsidiaries	2010	2,927,004,311
k. Section 11 - Trading and AFS securities indicator	2011	5,206,313
l. Section 12 - Level 3 assets indicator, including insurance subsidiaries	2012	16,259,804
m. Section 13 - Cross-jurisdictional claims indicator	2013	244,633,372
n. Section 14 - Cross-jurisdictional liabilities indicator	2014	155,103,838

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 2022

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