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

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	2017-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2018-04-27
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	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

Section 3 - Intra-Financial System Assets	GSIB	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
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

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	1046	18,574,072
(2) Deposits due to non-depository financial institutions	1047	37,300,934
(3) Loans obtained from other financial institutions	1105	35,453,030
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	1,338,737
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	475,988
(2) Potential future exposure	1051	2,604,043
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	95,746,803

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	16,899,510
b. Senior unsecured debt securities	1054	57,734,237
c. Subordinated debt securities	1055	13,319,712
d. Commercial paper	1056	5,737,726
e. Certificates of deposit	1057	4,913,409
f. Common equity	1058	43,974,474
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6,601,425
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	149,180,494

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	5,934,802
b. Brazilian real (BRL)	1062	5,616
c. Canadian dollars (CAD)	1063	19,402,235
d. Swiss francs (CHF)	1064	3,292,177
e. Chinese yuan (CNY)	1065	36,324,645
f. Euros (EUR)	1066	7,671,508,321
g. British pounds (GBP)	1067	76,807,697
h. Hong Kong dollars (HKD)	1068	10,355,470
i. Indian rupee (INR)	1069	36,160
j. Japanese yen (JPY)	1070	42,345,267
k. Mexican pesos (MXN)	1108	1,467,767
l. Swedish krona (SEK)	1071	2,556,845
m. United States dollars (USD)	1072	2,424,561,197
n. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,294,598,202

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	380,807,971

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	1,613,090
b. Debt underwriting activity	1076	21,806,292
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	23,419,382

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	1,969,881,735
b. OTC derivatives settled bilaterally	1079	648,739,304
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,618,621,039

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	15,095,418
b. Available-for-sale securities (AFS)	1082	64,916,699
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	56,368,388
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	1,945,351
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	21,698,378

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	2,854,878

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	169,257,576

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	114,574,915
(1) Any foreign liabilities to related offices included in item 13.a.	1089	32,988,893
b. Local liabilities in local currency (excluding derivatives activity)	1090	39,428,494
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	121,014,515

Checks Summary

Section 22 - Indicator Values	GSIB	Amount in thousand EUR
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
l. 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