

Bank name:

Unicredit

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	IT	1.a.(1)
(2) Bank name	1002	Unicredit	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	ENG	1.b.(4)
(5) Web address of public disclosure	1011	https://www.unicreditgroup.eu/content/dam/unicreditgroup/documents/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	25,810,016	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	59,144,986	2.b.
c. Counterparty exposure of SFTs	1014	5,885,178	2.c.
d. Other assets	1015	747,253,878	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	838,094,058	2.e.
f. Potential future exposure of derivative contracts	1018	17,856,355	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	165,573,078	2.g.
(1) Unconditionally cancellable credit card commitments	1020	7,012,666	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	151,073,605	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	21,643,893	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	109,495,183	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	21,655,380	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	193,946,245	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	10,865,575	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	1,110,532	2.l.(4)
(5) Investment value in the consolidated entities	1030	1,015,200	2.l.(5)
m. Regulatory adjustments	1031	8,580,262	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	1,034,420,948	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	55,307,685	3.a.
(1) Certificates of deposit	1034	147,003	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	43,152,687	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,384,727	3.c.(1)
(2) Senior unsecured debt securities	1037	18,906,434	3.c.(2)
(3) Subordinated debt securities	1038	2,728,492	3.c.(3)
(4) Commercial paper	1039	10,150	3.c.(4)
(5) Equity securities	1040	5,287,310	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	1,416,979	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	15,254,741	3.e.(1)
(2) Potential future exposure	1044	4,736,156	3.e.(2)
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	151,185,361	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	102,579,322	4.a.
b. Deposits due to non-depository financial institutions	1047	85,036,874	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	9,713,243	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	702,010	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	16,691,696	4.e.(1)
(2) Potential future exposure	1051	0	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	214,723,145	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	47,741,433	5.a.
b. Senior unsecured debt securities	1054	74,090,416	5.b.
c. Subordinated debt securities	1055	19,037,621	5.c.
d. Commercial paper	1056	249,241	5.d.
e. Certificates of deposit	1057	11,812,904	5.e.
f. Common equity	1058	31,295,110	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	1,888,463	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	186,115,188	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 130,826,045	1061	88,948,474	6.a.
b. Brazilian real	BRL	BRL 30,532	1062	9,794	6.b.
c. Canadian dollars	CAD	CAD 71,280,870	1063	48,658,597	6.c.
d. Swiss francs	CHF	CHF 224,913,730	1064	185,180,735	6.d.
e. Chinese yuan	CNY	CNY 873,678,215	1065	106,928,577	6.e.
f. Euros	EUR	EUR 4,743,165,223	1066	4,743,165,223	6.f.
g. British pounds	GBP	GBP 372,494,285	1067	462,287,883	6.g.
h. Hong Kong dollars	HKD	HKD 232,290,667	1068	22,583,481	6.h.
i. Indian rupee	INR	INR 6,798,318	1069	83,990	6.i.
j. Japanese yen	JPY	JPY 44,258,255,456	1070	315,601,769	6.j.
k. Swedish krona	SEK	SEK 249,012,141	1071	27,378,752	6.k.
l. United States dollars	USD	USD 4,893,394,011	1072	3,689,328,172	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	9,690,155,447	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	265,045,344	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,305,744	8.a.
b. Debt underwriting activity	1076	69,627,335	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	71,933,079	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	124,113,658	9.a.
b. OTC derivatives settled bilaterally	1079	2,374,837,824	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,498,951,482	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	26,768,332	10.a.
b. Available-for-sale securities (AFS)	1082	103,403,646	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	82,528,841	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5,198,132	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	42,445,005	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	6,919,402	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	438,079,739	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	414,682,352	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	63,058,463	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	291,320,305	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	642,944,194	13.c.

Ancillary Data