

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	2016-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2017-02-09	1.a.(6)
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	2017-04-28	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-e	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	18,410,534	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7,655,088	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	17,909,015	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	53,223,711	2.b.(1)
(2) Counterparty exposure of SFTs	1014	8,922,894	2.b.(2)
c. Other assets	1015	767,475,817	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	146,780,028	2.d.(1)
(2) Items subject to a 20% CCF	1022	23,133,439	2.d.(2)
(3) Items subject to a 50% CCF	1023	130,026,924	2.d.(3)
(4) Items subject to a 100% CCF	1024	16,458,222	2.d.(4)
e. Regulatory adjustments	1031	5,438,102	2.e.
f. Total exposures indicator (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), 0.5 times 2.d.(3), and 2.d.(4))	1103	974,373,434	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	53,851,658	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	46,683,837	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,798,123	3.c.(1)
(2) Senior unsecured debt securities	1037	11,932,535	3.c.(2)
(3) Subordinated debt securities	1038	514,078	3.c.(3)
(4) Commercial paper	1039	212,815	3.c.(4)
(5) Equity securities	1040	5,940,146	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	493,171	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions (revised)	1213	512,924	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9,552,827	3.e.(1)
(2) Potential future exposure	1044	268,156	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	133,773,928	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	69,376,941	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	97,993,660	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	13,644,264	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions (revised)	1214	1,802,184	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10,877,313	4.d.(1)
(2) Potential future exposure	1051	278,267	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	193,972,629	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	39,574,664	5.a.
b. Senior unsecured debt securities	1054	65,075,423	5.b.
c. Subordinated debt securities	1055	15,764,454	5.c.
d. Commercial paper	1056	4,361,288	5.d.
e. Certificates of deposit	1057	6,323,544	5.e.
f. Common equity	1058	16,896,120	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	2,383,463	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	150,378,956	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	118,028,211	6.a.
b. Brazilian real (BRL)	1062	2,594	6.b.
c. Canadian dollars (CAD)	1063	126,827,985	6.c.
d. Swiss francs (CHF)	1064	252,381,471	6.d.
e. Chinese yuan (CNY)	1065	95,852,089	6.e.
f. Euros (EUR)	1066	4,986,574,213	6.f.
g. British pounds (GBP)	1067	600,449,045	6.g.
h. Hong Kong dollars (HKD)	1068	73,043,489	6.h.
i. Indian rupee (INR)	1069	150,422	6.i.
j. Japanese yen (JPY)	1070	1,932,277,309	6.j.
k. Swedish krona (SEK)	1071	46,783,894	6.k.
l. United States dollars (USD)	1072	4,821,160,986	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	13,053,531,707	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	442,347,516	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1,203	8.a.
b. Debt underwriting activity	1076	57,261,320	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	57,262,523	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	889,894,430	9.a.
b. OTC derivatives settled bilaterally	1079	1,296,260,295	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,186,154,725	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	57,454,131	10.a.
b. Available-for-sale securities (AFS)	1082	112,039,205	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	110,331,282	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,992,123	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	46,169,931	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	3,914,812	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	446,931,354	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	284,443,381	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	55,404,885	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	128,526,303	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	357,564,799	13.c.

Ancillary Data