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	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-04-29	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	2019-04-30	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-eu/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	14 467 188	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 488 973	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18 226 796	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	71 679 387	2.b.(1)
(2) Counterparty exposure of SFTs	1014	13 680 224	2.b.(2)
c. Other assets	1015	741 135 837	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	144 718 579	2.d.(1)
(2) Items subject to a 20% CCF	1022	22 972 890	2.d.(2)
(3) Items subject to a 50% CCF	1023	136 268 136	2.d.(3)
(4) Items subject to a 100% CCF	1024	52 693 979	2.d.(4)
e. Regulatory adjustments	1031	4 128 285	2.e.
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	1 001 572 887,90	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	60 008 476	3.a.
(1) Certificates of deposit	1034	67 725	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	68 890 073	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5 841 226	3.c.(1)
(2) Senior unsecured debt securities	1037	20 545 572	3.c.(2)
(3) Subordinated debt securities	1038	833 888	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	5 434 048	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	346 534	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	5 958 045	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	8 132 466	3.e.(1)
(2) Potential future exposure	1044	334 629	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	175 631 889	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	73 586 368	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	103 374 441	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	36 895 733	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	5 584 674	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	12 808 546	4.d.(1)
(2) Potential future exposure	1051	943 106	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	233 192 868	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	26 405 548	5.a.
b. Senior unsecured debt securities	1054	36 079 268	5.b.
c. Subordinated debt securities	1055	10 873 100	5.c.
d. Commercial paper	1056	1 607 422	5.d.
e. Certificates of deposit	1057	3 563 947	5.e.
f. Common equity	1058	22 063 620	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4 610 073	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	105 202 978	5.h.

Bank name: Unicredit

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	93 046 720	6.a.
b. Brazilian real (BRL)	1062	6 564	6.b.
c. Canadian dollars (CAD)	1063	70 187 615	6.c.
d. Swiss francs (CHF)	1064	278 067 701	6.d.
e. Chinese yuan (CNY)	1065	99 434 575	6.e.
f. Euros (EUR)	1066	5 002 178 982	6.f.
g. British pounds (GBP)	1067	509 996 092	6.g.
h. Hong Kong dollars (HKD)	1068	80 022 113	6.h.
i. Indian rupee (INR)	1069	220 276	6.i.
j. Japanese yen (JPY)	1070	2 155 148 184	6.j.
k. Mexican pesos (MXN)	1108	27 763 627	6.k.
l. Swedish krona (SEK)	1071	74 741 432	6.l.
m. United States dollars (USD)	1072	4 689 485 402	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	13 080 299 283	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	513 304 080	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	1 663	8.a.
b. Debt underwriting activity	1076	56 233 200	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	56 234 863	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	1 111 520 712	9.a.
b. OTC derivatives settled bilaterally	1079	1 521 144 789	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2 632 665 501	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	43 138 288	10.a.
b. Available-for-sale securities (AFS)	1082	90 037 296	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	111 037 026	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10 176 849	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	11 961 709	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	5 773 396	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	447 613 060	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	125 330 773	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	0	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	273 341 201	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	398 671 974	13.c.

Ancillary Data