

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	2015-12-31	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	2016-04-29	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	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	17,547,246	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7,337,190	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18,515,877	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	66,101,997	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,180,892	2.b.(2)
c. Other assets	1015	759,946,064	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	164,694,265	2.d.(1)
(2) Items subject to a 20% CCF	1022	27,174,431	2.d.(2)
(3) Items subject to a 50% CCF	1023	118,201,292	2.d.(3)
(4) Items subject to a 100% CCF	1024	20,086,528	2.d.(4)
e. Regulatory adjustments	1031		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	975,720,753	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	54,282,865	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	51,684,430	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	5,870,693	3.c.(1)
(2) Senior unsecured debt securities	1037	13,705,980	3.c.(2)
(3) Subordinated debt securities	1038	896,329	3.c.(3)
(4) Commercial paper	1039	225,345	3.c.(4)
(5) Equity securities	1040	5,513,336	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	9,253,966	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	12,428,390	3.e.(1)
(2) Potential future exposure	1044	1,133,357	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	154,994,691	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	76,884,919	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	101,896,118	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	14,300,668	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	5,500,592	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	13,153,660	4.d.(1)
(2) Potential future exposure	1051	791,092	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	212,527,049	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	44,118,328	5.a.
b. Senior unsecured debt securities	1054	70,660,400	5.b.
c. Subordinated debt securities	1055	18,666,216	5.c.
d. Commercial paper	1056	1,504,481	5.d.
e. Certificates of deposit	1057	8,568,416	5.e.
f. Common equity	1058	30,655,950	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	176,062,254	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	68,943,290	6.a.
b. Brazilian real (BRL)	1062	66	6.b.
c. Canadian dollars (CAD)	1063	118,481,444	6.c.
d. Swiss francs (CHF)	1064	278,505,297	6.d.
e. Chinese yuan (CNY)	1065	119,574,691	6.e.
f. Euros (EUR)	1066	4,422,106,806	6.f.
g. British pounds (GBP)	1067	506,171,537	6.g.
h. Hong Kong dollars (HKD)	1068	49,263,163	6.h.
i. Indian rupee (INR)	1069	131,596	6.i.
j. Japanese yen (JPY)	1070	800,896,509	6.j.
k. Swedish krona (SEK)	1071	33,108,595	6.k.
l. United States dollars (USD)	1072	4,229,866,159	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,627,049,153	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	327,758,518	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4,118,603	8.a.
b. Debt underwriting activity	1076	58,156,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	62,274,603	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	1,036,089,124	9.a.
b. OTC derivatives settled bilaterally	1079	1,447,947,823	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,484,036,947	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	62,551,249	10.a.
b. Available-for-sale securities (AFS)	1082	112,698,967	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	114,658,302	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6,234,209	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	54,357,705	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	5,632,545	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	498,564,893	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	149,556,094	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	53,621,995	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	268,433,476	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	364,367,575	13.c.

Ancillary Data