## Composition of capital

### (in million Euro)

<table>
<thead>
<tr>
<th>Capital position CRD3 rules</th>
<th>Dec-11</th>
<th>Jun-12</th>
<th>References to COREP reporting</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Million EUR</td>
<td>% RWA</td>
<td>Million EUR</td>
</tr>
<tr>
<td>A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)</td>
<td>41,127</td>
<td>9.3%</td>
<td>49,428</td>
</tr>
<tr>
<td>Of which: (+) eligible capital and reserves</td>
<td>57,108</td>
<td>12.7%</td>
<td>65,396</td>
</tr>
<tr>
<td>Of which: (-) intangibles assets (including goodwill)</td>
<td>-15,981</td>
<td>-3.5%</td>
<td>-15,968</td>
</tr>
<tr>
<td>Of which: (±) adjustment to valuation differences in other AFS assets (1)</td>
<td>2,973</td>
<td>0.6%</td>
<td>2,071</td>
</tr>
<tr>
<td>B) Deductions from common equity (Elements deducted from original own funds) (-)</td>
<td>-2,755</td>
<td>-0.6%</td>
<td>-3,051</td>
</tr>
<tr>
<td>Of which: (-) deductions of participations and subordinated claims</td>
<td>-1,117</td>
<td>-0.2%</td>
<td>-1,129</td>
</tr>
<tr>
<td>Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)</td>
<td>-322</td>
<td>-0.1%</td>
<td>-285</td>
</tr>
<tr>
<td>Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)</td>
<td>-1,315</td>
<td>-0.3%</td>
<td>-1,634</td>
</tr>
<tr>
<td>C) Common equity (A+B)</td>
<td>38,372</td>
<td>8.3%</td>
<td>46,377</td>
</tr>
<tr>
<td>Of which: ordinary shares subscribed by government</td>
<td>0</td>
<td>0.0%</td>
<td>0</td>
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<tr>
<td>D) Other instruments available for meeting the buffer (+)</td>
<td>0</td>
<td>0</td>
<td>0</td>
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<tr>
<td>Hybrids to be converted into ordinary shares by 31st October 2012</td>
<td>0</td>
<td>0</td>
<td>0</td>
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<tr>
<td>New CoCos issued according to EBA Common Term Sheet</td>
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<td>0</td>
<td>0</td>
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<tr>
<td>E) Other Existing government support measures (+)</td>
<td>0</td>
<td>0.0%</td>
<td>0</td>
</tr>
<tr>
<td>F) Core Tier 1 including existing government support measures (C+D+E)</td>
<td>38,372</td>
<td>8.3%</td>
<td>46,377</td>
</tr>
<tr>
<td>Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)</td>
<td>42,917</td>
<td>9.2%</td>
<td>48,975</td>
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<tr>
<td>RWA</td>
<td>459,722</td>
<td>99.7%</td>
<td>447,734</td>
</tr>
</tbody>
</table>

### Sovereign Capital buffer

| H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (+/−) | 1,720 | 0.3% | 1,720 | 0.3% |                                |
| I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios (3), as of 30th September 2011 | 513 | 0.1% | 513 | 0.1% |                                |
| Sovereign capital buffer for exposures in EEA (H+I) | 2,233 | 0.5% | 2,233 | 0.5% | Sum of Prudential filter and valuation. If negative it is set to 0 |
| J) Additional impairments on sovereign exposures (-) | -34 | -0.0% | 0 | 0.0% | Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country. |
| Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer | 3,002 | 6.4% | -6,081 | -13.6% | 9% RWA - CT 1 including existing government support measures |
| Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures | 5,201 | 11.3% | -3,848 | -8.3% | 9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA) |

### Notes and definitions

1. The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.
2. According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.
3. It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book.

EBA Recapitalization exercise 2012
### Composition of RWA

**UNICREDIT S.p.A**

(in million Euro)

<table>
<thead>
<tr>
<th></th>
<th>Dec-11</th>
<th>Jun-12</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Total RWA (1)</strong></td>
<td>459,722</td>
<td>447,734</td>
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<tr>
<td>RWA for credit risk</td>
<td>376,784</td>
<td>371,687</td>
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<td>RWA Securitisation and re-securitisations</td>
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<td>4,624</td>
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<tr>
<td>RWA Other credit risk</td>
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<td>367,062</td>
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<td>RWA for market risk</td>
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<td>RWA operational risk</td>
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<td>Transitional floors</td>
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<tr>
<td>RWA Other</td>
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</table>

**Notes and definitions**

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.
### Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

<table>
<thead>
<tr>
<th>Country</th>
<th>Residual Maturity</th>
<th>0-1Y</th>
<th>1Y-2Y</th>
<th>2Y-3Y</th>
<th>3Y-5Y</th>
<th>5Y-10Y</th>
<th>10Y-10Y</th>
<th>10Y+</th>
<th>Total</th>
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<td>1,113</td>
<td>527</td>
<td>592</td>
<td>6,351</td>
<td>6,351</td>
<td>1,113</td>
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<td>1Y - 2Y</td>
<td>2,593</td>
<td>1,113</td>
<td>527</td>
<td>592</td>
<td>6,351</td>
<td>6,351</td>
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<td>2,593</td>
<td>1,113</td>
<td>527</td>
<td>592</td>
<td>6,351</td>
<td>6,351</td>
<td>1,113</td>
<td>1,113</td>
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<td>0</td>
<td>135</td>
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<tr>
<td><strong>Czech Republic</strong></td>
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</tr>
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**Memo Item**

- **Provisions and write-off on sovereign assets (loans, advances and debt securities)**
- **Prudential limit on AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts)**
- **Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts)**

**Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets**

---

EBA Recapitalization exercise 2012
## Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

### (in million Euros)

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country</th>
<th>GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)</th>
<th>NET DIRECT POSITIONS (gross of provisions and write-off exposures long net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (2)</th>
<th>DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) (on and off balance sheet)</th>
<th>INDIRECT SOVEREIGN EXPOSURES (2) (on and off balance sheet)</th>
<th>Memo Item</th>
</tr>
</thead>
<tbody>
<tr>
<td>(0 - 3M)</td>
<td>France</td>
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<tr>
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</tr>
<tr>
<td>1Y - 2Y</td>
<td>France</td>
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<tr>
<td>2Y - 3Y</td>
<td>France</td>
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<td>(3Y - 5Y)</td>
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<td>(3Y - 5Y)</td>
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</tr>
</tbody>
</table>

### Notes

1. GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)
2. NET DIRECT POSITIONS (gross of provisions and write-off exposures long net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (2)
3. DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) (on and off balance sheet)
4. INDIRECT SOVEREIGN EXPOSURES (2) (on and off balance sheet)
5. Memo Item
6. Provisions and write-off on Sovereign assets (loans, advances and derivatives portfolios) (+/-)
7. Prudential filter (AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (1)
8. Reserve AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (2)
9. Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (3)

### Additional Notes

- **Iceland**
- **Prudential filter (AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-)**
- **Reserve AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-)**
- **Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-)**
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**Gross Direct Long Exposures (accounting value gross of provisions):**

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**Direct Sovereign Exposures (on and off balance sheet):**

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**Notes and definitions**

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees.

(2) The banks disclose the exposures in the “Financial assets held for trading” portfolio after offsetting the cash short positions having the same maturities.

(3) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees booked in the accounting portfolio off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance of the of the exposures shall be accounted for in the column where the exposure is included. This item does not include exposures to counterparts other than sovereigns with full or partial government guarantees to central, regional and local governments.

(4) According to CBBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for available for sale instrument. i.e. if the gains on the hedged item are recognized in additional own funds, so should the results of the corresponding cash flow hedging derivatives. Moreover if fair value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the PV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI), in the column provisions must be included eventual write-off (PSI).

**Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011**

**EBA Recapitalization exercise 2012**
## Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

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### GROSS DIRECT LONG EXPOSURES

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<th>Residual Maturity</th>
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<th>of which: Available for sale financial assets (AFS)</th>
<th>of which: Financial assets designated at fair value through profit or loss (FVOCI)</th>
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### NET DIRECT POSITIONS

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### DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES

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### INDIRECT SOVEREIGN EXPOSURES

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### Memo Item

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### Provisions and write-off on sovereign assets (including the fair value of Cash flow and fair value hedge contracts)

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### Reserve of AFS sovereign assets (in million Euro)

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### Fair value of Cash flow and fair value hedge contracts (in million Euro)

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## Residual Maturity (accounting value gross of provisions) (1)

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### Gross Direct Long Exposures (in million Euro)

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### Net Direct Positions (gros of provisions and write-off exposures (long net cash short position of sovereign debt to other counterparties only where there is maturity matching) (1))

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### Net Position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)

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### Net Position at fair values (Derivatives with positive fair value - Derivatives with negative fair value)

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### Net Position at fair values (Net position at fair values (Derivatives with positive fair value) + Net position at fair values (Derivatives with negative fair value))

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## Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

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<th>Residual Maturity (in million Euro)</th>
<th>Country</th>
<th>Gross Direct Long Exposures (accounting value gross of provisions)</th>
<th>Net Direct Positions (gross of provisions and write-off exposures (long or short) and where there is maturity matching)</th>
<th>Direct Sovereign Exposures in Derivatives</th>
<th>Indirect Sovereign Exposures (on and off balance sheet)</th>
<th>Memo Item</th>
<th>Provisions and write-off on sovereign assets (loans, advances and debt securities)</th>
<th>Prudential filter (AFS sovereign assets (excluding the fair value of Cash flow and fair value hedging contracts))</th>
<th>Reserve (AFS sovereign assets)</th>
<th>Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (gross of provisions and write-off)</th>
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