

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	2017-12-31	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	2018-06-25	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	2018-04-30	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	14,277,843	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	4,127,002	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	19,050,371	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	49,667,098	2.b.(1)
(2) Counterparty exposure of SFTs	1014	6,438,407	2.b.(2)
c. Other assets			
	1015	762,331,783	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	150,602,750	2.d.(1)
(2) Items subject to a 20% CCF	1022	24,668,544	2.d.(2)
(3) Items subject to a 50% CCF	1023	126,984,934	2.d.(3)
(4) Items subject to a 100% CCF	1024	19,656,284	2.d.(4)
e. Regulatory adjustments			
	1031	4,149,444	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	959,035,238.80	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1034	41,715	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1035	62,570,141	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,466,112	3.c.(1)
(2) Senior unsecured debt securities	1037	11,745,435	3.c.(2)
(3) Subordinated debt securities	1038	459,810	3.c.(3)
(4) Commercial paper	1039	45,399	3.c.(4)
(5) Equity securities	1040	7,097,160	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	579,147	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
	1213	430,900	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,090,403	3.e.(1)
(2) Potential future exposure	1044	528,439	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	147,286,190	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	67,626,831	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	102,828,262	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	7,596,628	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
	1214	2,908,528	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	8,507,491	4.d.(1)
(2) Potential future exposure	1051	528,793	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	189,996,533	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
	1053	29,453,761	5.a.
b. Senior unsecured debt securities			
	1054	51,291,490	5.b.
c. Subordinated debt securities			
	1055	13,155,933	5.c.
d. Commercial paper			
	1056	5,167,567	5.d.
e. Certificates of deposit			
	1057	9,123,312	5.e.
f. Common equity			
	1058	34,681,080	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	147,483,216	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	39,121,793	6.a.
b. Brazilian real (BRL)	1062	5,629	6.b.
c. Canadian dollars (CAD)	1063	86,523,134	6.c.
d. Swiss francs (CHF)	1064	262,483,001	6.d.
e. Chinese yuan (CNY)	1065	119,857,985	6.e.
f. Euros (EUR)	1066	5,497,873,421	6.f.
g. British pounds (GBP)	1067	448,455,581	6.g.
h. Hong Kong dollars (HKD)	1068	127,829,707	6.h.
i. Indian rupee (INR)	1069	159,465	6.i.
j. Japanese yen (JPY)	1070	1,903,460,233	6.j.
k. Mexican pesos (MXN)	1108	29,948,072	6.k.
l. Swedish krona (SEK)	1071	44,519,442	6.l.
m. United States dollars (USD)	1072	4,466,405,068	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	13,026,642,532	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	385,151,511	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,739	8.a.
b. Debt underwriting activity	1076	59,584,340	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	59,587,079	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	1,113,439,677	9.a.
b. OTC derivatives settled bilaterally	1079	1,216,304,291	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,329,743,968	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	54,634,905	10.a.
b. Available-for-sale securities (AFS)	1082	106,239,945	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	125,711,691	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,720,746	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	27,442,413	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	3,462,803	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	466,824,514	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	320,545,582	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	40,520,924	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	130,240,567	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	410,265,225	13.c.

Ancillary Data