



G-SIBs

Quantitative indicators  
as at December 31, 2015



# Quantitative indicators

Disclosure of all the values used for the 13 quantitative indicators of G- SIB at 31 December 2015  
(Article 441 of Regulation EU 575/2013)

General Bank Data	
Section 1 - General Information	Response
a. General information provided by the relevant supervisory authority:	
(1) Country code	IT
(2) Bank name	UniCredit
(3) Reporting date (yyyy-mm-dd)	2015-12-31
(4) Reporting currency	EUR
(5) Euro conversion rate	1
(6) Submission date (yyyy-mm-dd)	2016-02-09
b. General Information provided by the reporting institution:	
(1) Reporting unit	1.000
(2) Accounting standard	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	2016-04-29
(4) Language of public disclosure	ENG

## Size Indicator

Section 2 - Total Exposures	Amount in thousand EUR
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	17.547.246
(2) Capped notional amount of credit derivatives	7.337.190
(3) Potential future exposure of derivative contracts	18.515.877
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	66.101.997
(2) Counterparty exposure of SFTs	5.180.892
c. Other assets	759.946.064
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0% credit conversion factor (CCF)	164.694.265
(2) Items subject to a 20% CCF	27.174.431
(3) Items subject to a 50% CCF	118.201.292
(4) Items subject to a 100% CCF	20.086.528
e. Regulatory adjustments	5.799.104
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))	975.720.753

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	54.282.865
(1) Certificates of deposit	0
b. Unused portion of committed lines extended to other financial institutions	51.684.430
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	5.870.693
(2) Senior unsecured debt securities	13.705.980
(3) Subordinated debt securities	896.329
(4) Commercial paper	225.345
(5) Equity securities	5.513.336
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	9.253.966
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	12.428.390
(2) Potential future exposure	1.133.357
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))	154.994.691

<b>Section 4 - Intra-Financial System Liabilities</b>	<b>Amount in thousand EUR</b>
a. Funds deposited by or borrowed from other financial institutions:	
(1) Deposits due to depository institutions	76.884.919
(2) Deposits due to non-depository financial institutions	101.896.118
(3) Loans obtained from other financial institutions	0
b. Unused portion of committed lines obtained from other financial institutions	14.300.668
c. Net negative current exposure of securities financing transactions with other financial institutions	5.500.592
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value	13.153.660
(2) Potential future exposure	791.092
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>	<b>212.527.049</b>
<b>Section 5 - Securities Outstanding</b>	<b>Amount in thousand EUR</b>
a. Secured debt securities	44.118.328
b. Senior unsecured debt securities	70.660.400
c. Subordinated debt securities	18.666.216
d. Commercial paper	1.504.481
e. Certificates of deposit	8.568.416
f. Common equity	30.655.950
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1.888.463
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>	<b>176.062.254</b>
<b>Substitutability/Financial Institution Infrastructure Indicators</b>	
<b>Section 6 - Payments made in the reporting year (excluding intragroup payments)</b>	<b>Amount in thousand EUR</b>
a. Australian dollars (AUD)	68.943.290
b. Brazilian real (BRL)	66
c. Canadian dollars (CAD)	118.481.444
d. Swiss francs (CHF)	278.505.297
e. Chinese yuan (CNY)	119.574.691
f. Euros (EUR)	4.422.106.806
g. British pounds (GBP)	506.171.537
h. Hong Kong dollars (HKD)	49.263.163
i. Indian rupee (INR)	131.596
j. Japanese yen (JPY)	800.896.509
k. Swedish krona (SEK)	33.108.595
l. United States dollars (USD)	4.229.866.159
<b>m. Payments activity indicator (sum of items 6.a through 6.l)</b>	<b>10.627.049.153</b>
<b>Section 7 - Assets Under Custody</b>	<b>Amount in thousand EUR</b>
<b>a. Assets under custody indicator</b>	<b>327.758.518</b>

<b>Section 8 - Underwritten Transactions in Debt and Equity Markets</b>		<b>Amount in thousand EUR</b>
a. Equity underwriting activity		4.118.603
b. Debt underwriting activity		58.156.000
c. Underwriting activity indicator (sum of items 8.a and 8.b)		62.274.603

  

<b>Complexity indicators</b>		
<b>Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives</b>		<b>Amount in thousand EUR</b>
a. OTC derivatives cleared through a central counterparty		1.036.089.124
b. OTC derivatives settled bilaterally		1.447.947.823
c. OTC derivatives indicator (sum of items 9.a and 9.b)		2.484.036.947
<b>Section 10 - Trading and Available-for-Sale Securities</b>		<b>Amount in thousand EUR</b>
a. Held-for-trading securities (HFT)		62.551.249
b. Available-for-sale securities (AFS)		112.698.967
c. Trading and AFS securities that meet the definition of Level 1 assets		114.658.302
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts		6.234.209
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)		54.357.705
<b>Section 11 - Level 3 Assets</b>		<b>Amount in thousand EUR</b>
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)		5.632.545

  

<b>Cross-Jurisdictional Activity Indicators</b>		
<b>Section 12 - Cross-Jurisdictional Claims</b>		<b>Amount in thousand EUR</b>
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)		498.564.893
<b>Section 13 - Cross-Jurisdictional Liabilities</b>		<b>Amount in thousand EUR</b>
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)		149.556.094
(1) Any foreign liabilities to related offices included in item 13.a.		53.621.995
b. Local liabilities in local currency (excluding derivatives activity)		268.433.476
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))		364.367.575

## Summary

Indicator Values	Indicator value in thousand EUR	Indicator value in million EUR
a. Section 2 - Total exposures indicator	975.720.753	975.721
b. Section 3 - Intra-financial system assets indicator	154.994.691	154.995
c. Section 4 - Intra-financial system liabilities indicator	212.527.049	212.527
d. Section 5 - Securities outstanding indicator	176.062.254	176.062
e. Section 6 - Payments activity indicator	10.627.049.153	10.627.049
f. Section 7 - Assets under custody indicator	327.758.518	327.759
g. Section 8 - Underwriting activity indicator	62.274.603	62.275
h. Section 9 - OTC derivatives indicator	2.484.036.947	2.484.037
i. Section 10 - Trading and AFS securities indicator	54.357.705	54.358
j. Section 11 - Level 3 assets indicator	5.632.545	5.633
k. Section 12 - Cross-jurisdictional claims indicator	498.564.893	498.565
l. Section 13 - Cross-jurisdictional liabilities indicator	364.367.575	364.368

### Notes:

All amounts, unless otherwise specified, are expressed in thousands of euros.

Data refer to the prudential scope of consolidation.

Any discrepancies between data disclosed in this document are due to the effect of rounding.

This disclosure document was prepared in accordance with specific instructions of Basel Committee on Banking Supervision.

G-SIBs

AT DECEMBER 31, 2015

# Declaration by the Manager charged with preparing the financial reports

The undersigned, Marina Natale, in her capacity as the Manager charged with preparing UniCredit S.p.A.'s financial reports

DECLARES

that, pursuant to article 154-bis, paragraph 2, of the "Consolidated Law on Financial Intermediation", the information disclosed in this document corresponds to the accounting documents, and/or to the books and records.

April 29, 2016

Marina Natale

A handwritten signature in black ink, appearing to read 'Marina Natale', written in a cursive style.