

Bit Market Services

Informazione Regolamentata n. 0263-357-2015	Data/Ora Ricezione 24 Novembre 2015 18:40:43	MTA
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Societa' : UNICREDIT
Identificativo : 66217
Informazione
Regolamentata
Nome utilizzatore : UNICREDITN05 - Berneri
Tipologia : AVVI 16
Data/Ora Ricezione : 24 Novembre 2015 18:40:43
Data/Ora Inizio : 24 Novembre 2015 18:55:44
Diffusione presunta
Oggetto : UniCredit: 2015 EU-wide Transparency
Exercise

Testo del comunicato

Vedi allegato.

PRESS RELEASE**UniCredit: 2015 EU-wide Transparency Exercise**

UniCredit notes the announcement made today by the European Banking Authority (EBA) regarding the information of the EU-wide Transparency Exercise 2015, in accordance with EBA Board of Supervisors' decision taken on 21 April 2015, involving 109 banks of which 94 under Single Supervisory Mechanism.

Background 2015 EU-wide Transparency Exercise

In July 2015 European Central Bank informed UniCredit about the decision of EBA to carry out a Transparency Exercise (TE) in line with the one conducted in 2013. The exercise aimed at assuring a sufficient and appropriate level of information to market participants.

The 2015 Transparency exercise covers two reference dates: 31 December 2014 and 30 June 2015.

The majority of 2015 EU-wide Transparency Exercise's data relies on the information reported to the EBA through the regular supervisory reporting data.

List of information provided

The following set of information was collected for disclosure:

- i. Composition of capital¹
- ii. Composition of RWA by risk type²
- iii. Composition of Profit & Loss (P&L)
- iv. Market risk exposure
- v. Credit risk exposures displayed by regulatory approach (A-IRB, F-IRB, STA)
- vi. Exposures to sovereigns (direct and indirect exposures by maturity buckets and country)
- vii. Information on performing and non-performing exposures
- viii. Forborne exposures
- ix. Leverage ratio
- x. Information on collateral related in mortgage loans

Milan, 24th November 2015

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¹Current capital definition augmented by information in accordance with EBA's capital preservation recommendation.

²Credit risk, market risk, securitisation, other credit risk, operational risk, transitional floors and others

Fine Comunicato n.0263-357

Numero di Pagine: 3