

## PRIORITARIA

DIPARTIMENTO VIGILANZA BANCARIA E FINANZIARIA SERVIZIO REGOLAMENTAZIONE E ANALISI MACROPRUDENZIALE (843) DIVISIONE ANALISI MACROPRUDENZIALE (022)

Rifer. a nota n. del

Classificazione VII 1

Mr. Francesco Mazzaferro Head of ESRB Secretariat Sonnemannstrasse, 20 60314 Frankfurt am Main DE Germany

Oggetto

Notification of global systemically important financial institutions

In accordance with Article 131 of Directive 2013/36/UE of June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC, the Bank of Italy hereby notifies the relevant bodies of the name of global systemically important financial institutions.

The following G-SII has been identified: Unicredit Group spa. The identification has been made at consolidated level, in accordance with the principles developed at international level by the Financial Stability Board and the Basel Committee on Banking Supervision and the rules set out in the EU Regulation n. 1222/2014.

The identification is based on consolidated data referred to 31 December 2014. Unicredit's score is 165 and accordingly the bank is allocated in the first bucket, corresponding to a G-SII capital buffer of 1% of total risk weighted assets.

In accordance with the transitional provision set out in art. 162(5) of the CRD, the bank is required to hold a G-SII capital buffer equal to 0.5% of total risk weighted assets starting from 1 January 2017.

p.p. THE GOVERNING BOARD

Firmato digitalmente da
ALESSIO DE VINCENZO

Firmato digitalmente da ANDREA GENERALE