



G-SIBs

Quantitative indicators
as at 31 December 2018

Quantitative indicators

**Disclosure of all the values used for the 12 quantitative Indicators of G-SIB at 31 December 2018
(Article 441 of Regulation EU 575/2013)**

General Bank Data		
Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	IT
(2) Bank name	1002	Unicredit
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2019-04-30
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30
(4) Language of public disclosure	1010	ENG
(5) Web address of public disclosure	1011	https://www.unicreditgroup.eu/content/dam/unicreditgroup-eu/documents/en/investors/financial-reports/2018/4Q18/G-SIBs-Disclosure-31-December-2018.pdf

Size Indicator

	GSIB	Amount in thousand EUR
Section 2 - Total Exposures		
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	14,467,188
(2) Capped notional amount of credit derivatives	1201	2,488,973
(3) Potential future exposure of derivative contracts	1018	18,226,796
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	71,679,387
(2) Counterparty exposure of SFTs	1014	13,680,224
c. Other assets	1015	741,135,837
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	144,718,579
(2) Items subject to a 20% CCF	1022	22,972,890
(3) Items subject to a 50% CCF	1023	136,268,136
(4) Items subject to a 100% CCF	1024	52,693,979
e. Regulatory adjustments	1031	4,128,285
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	1,001,572,888

Interconnectedness Indicators

	GSIB	Amount in thousand EUR
Section 3 - Intra-Financial System Assets		
a. Funds deposited with or lent to other financial institutions	1033	60,008,476
(1) Certificates of deposit	1034	67,725
b. Unused portion of committed lines extended to other financial institutions	1035	68,890,073
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	5,841,226
(2) Senior unsecured debt securities	1037	20,545,572
(3) Subordinated debt securities	1038	833,888
(4) Commercial paper	1039	-
(5) Equity securities	1040	5,434,048
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	346,534
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	5,958,045
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	8,132,466
(2) Potential future exposure	1044	334,629
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	175,631,889

Section 4 - Intra-Financial System Liabilities

	GSIB	Amount in thousand EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	73,586,368
(2) Deposits due to non-depository financial institutions	1047	103,374,441
(3) Loans obtained from other financial institutions	1105	-
b. Unused portion of committed lines obtained from other financial institutions	1048	36,895,733
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	5,584,674
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	12,808,546
(2) Potential future exposure	1051	943,106
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	233,192,868

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	26,405,548
b. Senior unsecured debt securities	1054	36,079,268
c. Subordinated debt securities	1055	10,873,100
d. Commercial paper	1056	1,607,422
e. Certificates of deposit	1057	3,563,947
f. Common equity	1058	22,063,620
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4,610,073
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	105,202,978

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in thousand EUR
a. Australian dollars (AUD)	1061	93,046,720
b. Brazilian real (BRL)	1062	6,564
c. Canadian dollars (CAD)	1063	70,187,615
d. Swiss francs (CHF)	1064	278,067,701
e. Chinese yuan (CNY)	1065	99,434,575
f. Euros (EUR)	1066	5,002,178,982
g. British pounds (GBP)	1067	509,996,092
h. Hong Kong dollars (HKD)	1068	80,022,113
i. Indian rupee (INR)	1069	220,276
j. Japanese yen (JPY)	1070	2,155,148,184
k. Mexican pesos (MXN)	1108	27,763,627
l. Swedish krona (SEK)	1071	74,741,432
m. United States dollars (USD)	1072	4,689,485,402
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	13,080,299,283

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	513,304,080

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	1,663
b. Debt underwriting activity	1076	56,233,200
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	56,234,863

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	1078	1,111,520,712
b. OTC derivatives settled bilaterally	1079	1,521,144,789
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	2,632,665,501

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	43,138,288
b. Available-for-sale securities (AFS)	1082	90,037,296
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	111,037,026
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,176,849
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	11,961,709

Section 11 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	5,773,396

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	447,613,060

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	125,330,773
(1) Any foreign liabilities to related offices included in item 13.a.	1089	-
b. Local liabilities in local currency (excluding derivatives activity)	1090	273,341,201
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	398,671,974

Checks Summary

Section 23 - Indicator Values	Indicator value in thousand EUR	GSIB	Indicator value in million EUR
a. Section 2 - Total exposures indicator	1,001,572,888	1166	€ 1,001,573
b. Section 3 - Intra-financial system assets indicator	175,631,889	1167	€ 175,632
c. Section 4 - Intra-financial system liabilities indicator	233,192,868	1168	€ 233,193
d. Section 5 - Securities outstanding indicator	105,202,978	1169	€ 105,203
e. Section 6 - Payments activity indicator	13,080,299,283	1170	€ 13,080,299
f. Section 7 - Assets under custody indicator	513,304,080	1171	€ 513,304
g. Section 8 - Underwriting activity indicator	56,234,863	1172	€ 56,235
h. Section 9 - OTC derivatives indicator	2,632,665,501	1173	€ 2,632,666
i. Section 10 - Trading and AFS securities indicator	11,961,709	1174	€ 11,962
j. Section 11 - Level 3 assets indicator	5,773,396	1175	€ 5,773
k. Section 12 - Cross-jurisdictional claims indicator	447,613,060	1176	€ 447,613
l. Section 13 - Cross-jurisdictional liabilities indicator	398,671,974	1177	€ 398,672

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.

Declaration by the Manager charged with preparing the financial reports

The undersigned, Stefano Porro, in his 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.

30 April 2019

A handwritten signature in black ink, appearing to read 'Stefano Porro', with a long horizontal stroke extending to the left.

Stefano Porro