G-SIBs

Quantitative indicators

as at 31 December 2019

Quantitative indicators

Disclosure of all the values used for the 12 quantitative Indicators of G-SIB at 31 December 2019 (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	2019-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2020-04-29
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	2020-04-29
(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/2019/4Q19/G-SIBs-Disclosure-31-December-2019.pdf

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	15,534,702
(2) Capped notional amount of credit derivatives	1201	2,015,591
(3) Potential future exposure of derivative contracts	1018	20,458,250
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	90,928,217
(2) Counterparty exposure of SFTs	1014	11,996,499
c. Other assets	1015	742,307,040
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	146,755,963
(2) Items subject to a 20% CCF	1022	21,443,922
(3) Items subject to a 50% CCF	1023	140,175,814
(4) Items subject to a 100% CCF	1024	54,140,835
e. Regulatory adjustments	1031	3,114,477
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	1,026,433,422

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	64,974,990
(1) Certificates of deposit	1034	44,535
b. Unused portion of committed lines extended to other financial institutions	1035	72,910,391
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	8,204,608
(2) Senior unsecured debt securities	1037	25,867,054
(3) Subordinated debt securities	1038	510,447
(4) Commercial paper	1039	-
(5) Equity securities	1040	5,857,195
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	215,231
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	6,495,688
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	21,249,170
(2) Potential future exposure	1044	310,226
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	206,164,538

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	82,671,618
(2) Deposits due to non-depository financial institutions	1047	98,386,195
(3) Loans obtained from other financial institutions	1105	-
b. Unused portion of committed lines obtained from other financial institutions	1048	34,798,750
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	5,611,766
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	27,199,133
(2) Potential future exposure	1051	839,583
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	249,507,045

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	30,866,198
b. Senior unsecured debt securities	1054	44,822,922
c. Subordinated debt securities	1055	13,513,113
d. Commercial paper	1056	1,654,973
e. Certificates of deposit	1057	4,463,618
f. Common equity	1058	29,073,660
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	5,601,632
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	129,996,116

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	74,075,038
b. Brazilian real (BRL)	1062	7,231
c. Canadian dollars (CAD)	1063	67,520,353
d. Swiss francs (CHF)	1064	250,926,958
e. Chinese yuan (CNY)	1065	101,841,216
f. Euros (EUR)	1066	5,684,642,103
g. British pounds (GBP)	1067	464,944,859
h. Hong Kong dollars (HKD)	1068	94,870,488
i. Indian rupee (INR)	1069	177,266
j. Japanese yen (JPY)	1070	2,258,132,891
k. Mexican pesos (MXN)	1108	16,971,582
l. Swedish krona (SEK)	1071	78,345,920
m. United States dollars (USD)	1072	5,273,879,969
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	14,366,335,874

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	511,379,326

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	625
b. Debt underwriting activity	1076	67,799,180
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	67,799,804

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	2,215,779,308
b. OTC derivatives settled bilaterally	1079	1,150,940,991
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3,366,720,299

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	38,206,366
b. Available-for-sale securities (AFS)	1082	81,235,194
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	92,122,644
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,864,046
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	18,454,870

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	6,135,748

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	473,348,894

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	148,252,236
(1) Any foreign liabilities to related offices included in item 13.a.	1089	-
b. Local liabilities in local currency (excluding derivatives activity)	1090	288,645,349
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	436,897,585

Checks Summary

Section 23 - Indicator Values	**Indicator value in thousand EUR**	GSIB	**Indicator value in million EUR**
a. Section 2 - Total exposures indicator	1,026,433,422	1166	€ 1,026,433
b. Section 3 - Intra-financial system assets indicator	206,164,538	1167	€ 206,165
c. Section 4 - Intra-financial system liabilities indicator	249,507,045	1168	€ 249,507
d. Section 5 - Securities outstanding indicator	129,996,116	1169	€ 129,996
e. Section 6 - Payments activity indicator	14,366,335,874	1170	€ 14,366,336
f. Section 7 - Assets under custody indicator	511,379,326	1171	€ 511,379
g. Section 8 - Underwriting activity indicator	67,799,804	1172	€ 67,800
h. Section 9 - OTC derivatives indicator	3,366,720,299	1173	€ 3,366,720
i. Section 10 - Trading and AFS securities indicator	18,454,870	1174	€ 18,455
j. Section 11 - Level 3 assets indicator	6,135,748	1175	€ 6,136
k. Section 12 - Cross-jurisdictional claims indicator	473,348,894	1176	€ 473,349
l. Section 13 - Cross-jurisdictional liabilities indicator	436,897,585	1177	€ 436,898

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.

29 April 2020

Stefano Porro