



G-SIBs

**Quantitative indicators
as at 31 December 2020**

Quantitative indicators

**Disclosure of all the values used for the 12 quantitative Indicators of G-SIB at 31 December 2020
(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	2020-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2021-04-30
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	2021-04-30
(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/2020/4Q20/G-SIBs-Disclosure-31-December-2020.pdf

Size Indicator		
Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	16.699.583
(2) Capped notional amount of credit derivatives	1201	1.131.906
(3) Potential future exposure of derivative contracts	1018	22.318.532
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	63.570.027
(2) Counterparty exposure of SFTs	1014	4.418.875
c. Other assets	1015	815.143.543
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	141.555.780
(2) Items subject to a 20% CCF	1022	24.496.368
(3) Items subject to a 50% CCF	1023	138.246.586
(4) Items subject to a 100% CCF	1024	64.168.532
e. Regulatory adjustments	1031	1.004.495
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	1.075.629.143
Interconnectedness Indicators		
Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1033	63.727.502
(1) Certificates of deposit	1034	40.759
b. Unused portion of committed lines extended to other financial institutions	1035	79.639.108
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	7.027.670
(2) Senior unsecured debt securities	1037	26.220.183
(3) Subordinated debt securities	1038	430.541
(4) Commercial paper	1039	-
(5) Equity securities	1040	5.632.718
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	248.085
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	8.454.445
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	23.156.018
(2) Potential future exposure	1044	513.412
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	214.553.512
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	71.896.770
(2) Deposits due to non-depository financial institutions	1047	85.627.894
(3) Loans obtained from other financial institutions	1105	0
b. Unused portion of committed lines obtained from other financial institutions	1048	35.904.391
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1.606.296
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	29.362.622
(2) Potential future exposure	1051	824.014
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	225.221.987

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	1053	29.793.154
b. Senior unsecured debt securities	1054	46.940.691
c. Subordinated debt securities	1055	10.943.024
d. Commercial paper	1056	2.466.351
e. Certificates of deposit	1057	14.129.277
f. Common equity	1058	17.110.542
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	6.841.367
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	128.224.406

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	48.826.355
b. Brazilian real (BRL)	1062	1.990
c. Canadian dollars (CAD)	1063	43.819.566
d. Swiss francs (CHF)	1064	205.798.595
e. Chinese yuan (CNY)	1065	82.295.602
f. Euros (EUR)	1066	6.079.807.427
g. British pounds (GBP)	1067	389.102.693
h. Hong Kong dollars (HKD)	1068	58.284.269
i. Indian rupee (INR)	1069	152.659
j. Japanese yen (JPY)	1070	2.198.460.882
k. Mexican pesos (MXN)	1108	10.891.116
l. Swedish krona (SEK)	1071	70.643.278
m. United States dollars (USD)	1072	4.626.611.871
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	13.814.696.303

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	506.796.984

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	172
b. Debt underwriting activity	1076	76.402.972
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	76.403.144

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	2.802.237.290
b. OTC derivatives settled bilaterally	1079	1.078.129.023
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	3.880.366.313

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	32.752.948
b. Available-for-sale securities (AFS)	1082	72.689.513
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	82.210.518
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	5.806.288
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	17.425.655
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	4.789.174
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	484.474.034
Section 13 - Cross-Jurisdictional Liabilities		
	GSIB	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	144.947.907
(1) Any foreign liabilities to related offices included in item 13.a.	1089	-
b. Local liabilities in local currency (excluding derivatives activity)	1090	320.729.523
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	465.677.430

Checks Summary

Section 23 - Indicator Values	Indicator value in thousand EUR	GSIB	Indicator value in million EUR
a. Section 2 - Total exposures indicator	1.075.629.143	1166	€ 1.075.629
b. Section 3 - Intra-financial system assets indicator	214.553.512	1167	€ 214.554
c. Section 4 - Intra-financial system liabilities indicator	225.221.987	1168	€ 225.222
d. Section 5 - Securities outstanding indicator	128.224.406	1169	€ 128.224
e. Section 6 - Payments activity indicator	13.814.696.303	1170	€ 13.814.696
f. Section 7 - Assets under custody indicator	506.796.984	1171	€ 506.797
g. Section 8 - Underwriting activity indicator	76.403.144	1172	€ 76.403
h. Section 9 - OTC derivatives indicator	3.880.366.313	1173	€ 3.880.366
i. Section 10 - Trading and AFS securities indicator	17.425.655	1174	€ 17.426
j. Section 11 - Level 3 assets indicator	4.789.174	1175	€ 4.789
k. Section 12 - Cross-jurisdictional claims indicator	484.474.034	1176	€ 484.474
l. Section 13 - Cross-jurisdictional liabilities indicator	465.677.430	1177	€ 465.677

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 Finance", the information disclosed in this document corresponds to the accounting documents, books and records.

30 April 2021

Stefano Porro

A handwritten signature in black ink, appearing to read "Stefano Porro", written in a cursive style.