

Unlock your potential

G-SIBs Disclosure

as at 31 December 2021

Quantitative indicators

Disclosure of all the values used for the 14 quantitative Indicators of G-SIB at 31 December 2021
(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	2021-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2022-04-28
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	2022-04-28
(4) Language of public disclosure	1010	ENG
(5) Web address of public disclosure	1011	https://www.unicreditgroup.eu/en/investors/financial-reporting/financial-reports.html

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in thousand EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	25.538.300
(2) Capped notional amount of credit derivatives	1201	1.439.310
(3) Potential future exposure of derivative contracts	1018	20.903.483
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	36.647.891
(2) Counterparty exposure of SFTs	1014	8.372.358
c. Other assets	1015	831.686.411
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	146.703.869
(2) Items subject to a 20% CCF	1022	64.760.497
(3) Items subject to a 50% CCF	1023	106.039.163
(4) Items subject to a 100% CCF	1024	5.760.510
e. Regulatory adjustments	1031	471.209
f. 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	1.010.990.331
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	0
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	0
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	1.010.990.331

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	1216	57.704.314
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	76.552.480
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	7.849.404
(2) Senior unsecured debt securities	2104	25.641.756
(3) Subordinated debt securities	2105	966.059
(4) Commercial paper	2106	0
(5) Equity securities	2107	5.993.753
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	202.161
d. Net positive current exposure of SFTs with other financial institutions	1219	11.791.945
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	15.318.909
(2) Potential future exposure	2110	1.314.808
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	202.931.267

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	2111	53.753.238
(2) Deposits due to non-depository financial institutions	2112	65.212.737
(3) Loans obtained from other financial institutions	2113	0
b. Unused portion of committed lines obtained from other financial institutions	1223	45.317.743
c. Net negative current exposure of SFTs with other financial institutions	1224	3.966.591
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	18.145.203
(2) Potential future exposure	2115	1.308.334
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	187.703.846

Section 5 - Securities Outstanding	GSIB	Amount in thousand EUR
a. Secured debt securities	2116	28.320.183
b. Senior unsecured debt securities	2117	48.022.799
c. Subordinated debt securities	2118	10.067.523
d. Commercial paper	2119	0
e. Certificates of deposit	2120	9.756.489
f. Common equity	2121	30.221.742
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	6.594.696
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	132.983.432

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	25.706.701
b. Canadian dollars (CAD)	1063	62.090.061
c. Swiss francs (CHF)	1064	194.995.090
d. Chinese yuan (CNY)	1065	102.242.008
e. Euros (EUR)	1066	5.918.517.230
f. British pounds (GBP)	1067	423.079.182
g. Hong Kong dollars (HKD)	1068	35.133.045
h. Indian rupee (INR)	1069	116.381
i. Japanese yen (JPY)	1070	2.091.909.429
j. New Zealand dollars (NZD)	1109	9.352.083
k. Swedish krona (SEK)	1071	58.144.946
l. United States dollars (USD)	1072	5.554.897.105
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	14.476.183.261

Section 7 - Assets Under Custody	GSIB	Amount in thousand EUR
a. Assets under custody indicator	1074	523.201.567

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in thousand EUR
a. Equity underwriting activity	1075	3.318.620
b. Debt underwriting activity	1076	80.334.540
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	83.653.160

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	28.887.388
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	96.997.918
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	125.885.306
d. Trading volume of listed equities, excluding intragroup transactions	2126	121.112.370
e. Trading volume of all other securities, excluding intragroup transactions	2127	213.008.893
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	334.121.263

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	2129	4.111.225.155
b. OTC derivatives settled bilaterally	1905	1.409.723.724
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	5.520.948.879

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in thousand EUR
a. Held-for-trading securities (HFT)	1081	34.022.381
b. Available-for-sale securities (AFS)	1082	68.488.717
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	79.107.166
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11.165.083
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	12.238.849

Section 12 - Level 3 Assets	GSIB	Amount in thousand EUR
a. Level 3 assets indicator, including insurance subsidiaries	1229	6.572.220

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in thousand EUR
a. Total foreign claims on an ultimate risk basis	1087	504.964.812
b. Foreign derivative claims on an ultimate risk basis	1146	20.128.942
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	525.093.754

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in thousand EUR
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	452.266.473
b. Foreign derivative liabilities on an immediate risk basis	1149	15.429.086
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	467.695.559

Checks Summary

Section 23 - Indicator Values (Revised methodology)	Indicator value in thousand EUR	GSIB	Indicator value in million EUR
a. Section 2 - Total exposures indicator, including insurance subsidiaries	1.010.990.331	2001	€ 1.010.990
b. Section 3 - Intra-financial system assets indicator, including insurance subsidiaries	202.931.267	2002	€ 202.931
c. Section 4 - Intra-financial system liabilities indicator, including insurance subsidiaries	187.703.846	2003	€ 187.704
d. Section 5 - Securities outstanding indicator, including insurance subsidiaries	132.983.432	2004	€ 132.983
e. Section 6 - Payments activity indicator	14.476.183.261	2005	€ 14.476.183
f. Section 7 - Assets under custody indicator	523.201.567	2006	€ 523.202
g. Section 8 - Underwriting activity indicator	83.653.160	2007	€ 83.653
h. Section 9.c - Trading Volume fixed income sub-indicator	125.885.306	2008	€ 125.885
i. Section 9.f - Trading Volume equities and other securities sub-indicator	334.121.263	2009	€ 334.121
j. Section 10 - OTC derivatives indicator, including insurance subsidiaries	5.520.948.879	2010	€ 5.520.949
k. Section 11 - Trading and AFS securities indicator	12.238.849	2011	€ 12.239
l. Section 12 - Level 3 assets indicator, including insurance subsidiaries	6.572.220	2012	€ 6.572
m. Section 13 - Cross-jurisdictional claims indicator	525.093.754	2013	€ 525.094
n. Section 14 - Cross-jurisdictional liabilities indicator	467.695.559	2014	€ 467.696

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.

Milan, 28 April 2022

**Manager charged
with preparing the financial reports**

Handwritten signature of Stefano Porro in black ink.

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