



G-SIBs

Quantitative indicators
as at December 31, **2013**

Quantitative indicators

Disclosure of all the values used for the 12 quantitative indicators of G-SIBs at 31 December 2013 (Article 441 of Regulation (EU) 575/2013)

Data required to identify G-SIBs

General Bank Data																																															
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Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	20.451.390
(1) Certificates of deposit	36.000
b. Undrawn committed lines extended to other financial institutions	28.365.812
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	0
(2) Senior unsecured debt securities	24.317.098
(3) Subordinated debt securities	1.801.897
(4) Commercial paper	0
(5) Stock (including par and surplus of common and preferred shares)	3.477.461
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	12.686.995
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	23.824.595
(2) Potential future exposure	28.513.751
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))	143.438.999

Section 4: Intra-Financial System Liabilities	Amount in thousand EUR
a. Deposits due to depository institutions	26.427.441
b. Deposits due to non-depository financial institutions	32.358.162
c. Undrawn committed lines obtained from other financial institutions	0
d. Net negative current exposure of securities financing transactions with other financial institutions	25.528.554
e. OTC derivatives with other financial institutions that have a net negative fair value:	
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	22.004.996
(2) Potential future exposure	0
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	106.319.153

Section 5: Securities Outstanding	Amount in thousand EUR
a. Secured debt securities	45.700.000
b. Senior unsecured debt securities	94.804.213
c. Subordinated debt securities	20.054.100
d. Commercial paper	108.000
e. Certificates of deposit	3.176.000
f. Common equity	31.158.970
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0
i. Securities outstanding indicator (sum of items 5.a through 5.g)	195.001.283

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in thousands of the specified currency	Amount in thousand EUR
a. Australian dollars	AUD	AUD 42.856.933	31.248.964
b. Brazilian real	BRL	BRL 300	105
c. Canadian dollars	CAD	CAD 75.043.217	54.895.060
d. Swiss francs	CHF	CHF 157.496.199	127.941.679
e. Chinese yuan	CNY	CNY 3.474.388	425.666
f. Euros	EUR	EUR 4.259.431.641	4.259.431.641
g. British pounds	GBP	GBP 191.873.725	225.977.644
h. Hong Kong dollars	HKD	HKD 31.646.783	3.073.180
i. Indian rupee	INR	INR 12.658.774	163.448
j. Japanese yen	JPY	JPY 11.281.224.294	87.195.425
k. Swedish krona	SEK	SEK 255.674.078	29.564.223
l. United States dollars	USD	USD 2.853.172.240	2.149.107.118
n. Payments activity indicator (sum of items 6.a through 6.l)			6.969.024.152

Section 7: Assets Under Custody	Amount in thousand EUR
a. Assets under custody indicator	504.908.152

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount in thousand EUR
a. Equity underwriting activity	2.440.722
b. Debt underwriting activity	60.124.000
c. Underwriting activity indicator (sum of items 8.a and 8.b)	62.564.722

Complexity indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	113.197.088
b. OTC derivatives settled bilaterally	2.591.355.428
c. OTC derivatives indicator (sum of items 9.a and 9.b)	2.704.552.516

Section 10: Trading and Available-for-Sale Securities	Amount in thousand EUR
a. Held-for-trading securities (HFT)	23.647.638
b. Available-for-sale securities (AFS)	85.874.071
c. Trading and AFS securities that meet the definition of Level 1 assets	90.691.949
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	13.575.055
e. Ancillary data:	
(1) Held-to-maturity securities	5.305.424
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	5.254.705

Section 11: Level 3 Assets	Amount in thousand EUR
a. Level 3 assets indicator	7.412.000

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount in thousand EUR
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	433.361.885
c. Cross-jurisdictional claims indicator (item 12.a)	433.361.885

Section 13: Cross-Jurisdictional Liabilities	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	164.644.414
(1) Any foreign liabilities to related offices included in item 13.a.	61.275.646
b. Local liabilities in local currency (excluding derivatives activity)	306.631.410
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	410.000.178

Summary

Section 16: Summary	Indicator value in thousand EUR	Indicator value in million EUR
1. Total Exposures (Section 2)	1.004.589.780	€ 1.004.590
2. Intra-Financial System Assets (Section 3)	143.438.999	€ 143.439
3. Intra-Financial System Liabilities (Section 4)	106.319.153	€ 106.319
4. Securities Outstanding (Section 5)	195.001.283	€ 195.001
5. Payments Activity (Section 6)	6.969.024.152	€ 6.969.024
6. Assets Under Custody (Section 7)	504.908.152	€ 504.908
7. Underwritten Transactions in Debt and Equity Markets (Section 8)	62.564.722	€ 62.565
8. Notional Amount of OTC Derivatives (Section 9)	2.704.552.516	€ 2.704.553
9. Trading and AFS Securities (Section 10)	5.254.705	€ 5.255
10. Level 3 Assets (Section 11)	7.412.000	€ 7.412
11. Cross-Jurisdictional Claims (Section 12)	433.361.885	€ 433.362
12. Cross-Jurisdictional Liabilities (Section 13)	410.000.178	€ 410.000

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, Marina Natale, in her 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.

July 31, 2014

Marina Natale
