



G-SIBs

Quantitative indicators
as at December 31, 2014

Quantitative indicators

Disclosure of all the values used for the 13 quantitative indicators of G-SIB at 31 December 2014 (Article 441 of Regulation EU 575/2013)

General Bank Data	
Section 1 - General Information	Response
a. General information provided by the relevant supervisory authority:	
(1) Country code	IT
(2) Bank name	UniCredit
(3) Reporting date (yyy-mm-dd)	2014-12-31
(4) Reporting currency	EUR
(5) Euro conversion rate	1
(6) Submission date (yyy-mm-dd)	2015-03-12
b. General Information provided by the reporting institution:	
(1) Reporting unit	1000
(2) Accounting standard	IFRS
(3) Date of public disclosure (yyy-mm-dd)	2015-04-30
(4) Language of public disclosure	ENG

Size Indicator	
Section 2 - Total Exposures	Amount in thousand EUR
a. Counterparty exposure of derivatives contracts	25.810.016
b. Gross value of securities financing transactions (SFTs)	59.144.986
c. Counterparty exposure of SFTs	5.885.178
d. Other assets	747.253.878
(1) Securities received in SFTs that are recognised as assets	0
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	838.094.058
f. Potential future exposure of derivative contracts	17.856.355
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	165.573.078
(1) Unconditionally cancellable credit card commitments	7.012.666
(2) Other unconditionally cancellable commitments	151.073.605
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	21.643.893
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	109.495.183
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	21.655.380
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	193.946.245
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:	
(1) On-balance-sheet assets	10.865.575
(2) Potential future exposure of derivatives contracts	0
(3) Unconditionally cancellable commitments	0
(4) Other off-balance-sheet commitments	1.110.532
(5) Investment value in the consolidated entities	1.015.200
m. Regulatory adjustments	8.580.262
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1.034.420.948
Interconnectedness Indicators	
Section 3 - Intra-Financial System Assets	Amount in thousand EUR
a. Funds deposited with or lent to other financial institutions	55.307.685
(1) Certificates of deposit	147.003
b. Unused portion of committed lines extended to other financial institutions	43.152.687
c. Holdings of securities issued by other financial institutions:	
(1) Secured debt securities	4.384.727
(2) Senior unsecured debt securities	18.906.434
(3) Subordinated debt securities	2.728.492
(4) Commercial paper	10.150
(5) Equity securities	5.287.310
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	0
d. Net positive current exposure of securities financing transactions with other financial institutions	1.416.979
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1) Net positive fair value	15.254.741
(2) Potential future exposure	4.736.156
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))	151.185.361

Section 4 - Intra-Financial System Liabilities		Amount in thousand EUR	
a. Deposits due to depository institutions			102.579.322
b. Deposits due to non-depository financial institutions			85.036.874
c. Unused portion of committed lines obtained from other financial institutions			9.713.243
d. Net negative current exposure of securities financing transactions with other financial institutions			702.010
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value			16.691.696
(2) Potential future exposure			0
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))			214.723.145

Section 5 - Securities Outstanding		Amount in thousand EUR	
a. Secured debt securities			47.741.433
b. Senior unsecured debt securities			74.090.416
c. Subordinated debt securities			19.037.621
d. Commercial paper			249.241
e. Certificates of deposit			11.812.904
f. Common equity			31.295.110
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			1.888.463
h. Securities outstanding indicator (sum of items 5.a through 5.g)			186.115.188

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 130.826.045	88.948.474
b. Brazilian real	BRL	BRL 30.532	9.794
c. Canadian dollars	CAD	CAD 71.280.870	48.658.597
d. Swiss francs	CHF	CHF 224.913.730	185.180.735
e. Chinese yuan	CNY	CNY 873.678.215	106.928.577
f. Euros	EUR	EUR 4.743.165.223	4.743.165.223
g. British pounds	GBP	GBP 372.494.285	462.287.883
h. Hong Kong dollars	HKD	HKD 232.290.667	22.583.481
i. Indian rupee	INR	INR 6.798.318	83.990
j. Japanese yen	JPY	JPY 44.258.255.456	315.601.769
k. Swedish krona	SEK	SEK 249.012.141	27.378.752
l. United States dollars	USD	USD 4.893.394.011	3.689.328.172
m. Payments activity indicator (sum of items 6.a through 6.l)			9.690.155.447

Section 7 - Assets Under Custody	Amount in thousand EUR
a. Assets under custody indicator	265.045.344

Section 8 - Underwritten Transactions in Debt and Equity Markets	Amount in thousand EUR
a. Equity underwriting activity	2.305.744
b. Debt underwriting activity	69.627.335
c. Underwriting activity indicator (sum of items 8.a and 8.b)	71.933.079

Complexity indicators	
Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	Amount in thousand EUR
a. OTC derivatives cleared through a central counterparty	124.113.658
b. OTC derivatives settled bilaterally	2.374.837.824
c. OTC derivatives indicator (sum of items 9.a and 9.b)	2.498.951.482
Section 10 - Trading and Available-for-Sale Securities	Amount in thousand EUR
a. Held-for-trading securities (HFT)	26.768.332
b. Available-for-sale securities (AFS)	103.403.646
c. Trading and AFS securities that meet the definition of Level 1 assets	82.528.841
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	5.198.132
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	42.445.005
Section 11 - Level 3 Assets	Amount in thousand EUR
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	6.919.402

Cross-Jurisdictional Activity Indicators	
Section 12 - Cross-Jurisdictional Claims	Amount in thousand EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	438.079.739
Section 13 - Cross-Jurisdictional Liabilities	Amount in thousand EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	414.682.352
(1) Any foreign liabilities to related offices included in item 13.a.	63.058.463
b. Local liabilities in local currency (excluding derivatives activity)	291.320.305
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	642.944.194

Summary

Section 21 - Indicator Values	in thousand EUR	in million EUR
a. Section 2 - Total exposures indicator	1.034.420.948	€ 1.034.421
b. Section 3 - Intra-financial system assets indicator	151.185.361	€ 151.185
c. Section 4 - Intra-financial system liabilities indicator	214.723.145	€ 214.723
d. Section 5 - Securities outstanding indicator	186.115.188	€ 186.115
e. Section 6 - Payments activity indicator	9.690.155.447	€ 9.690.155
f. Section 7 - Assets under custody indicator	265.045.344	€ 265.045
g. Section 8 - Underwriting activity indicator	71.933.079	€ 71.933
h. Section 9 - OTC derivatives indicator	2.498.951.482	€ 2.498.951
i. Section 10 - Trading and AFS securities indicator	42.445.005	€ 42.445
j. Section 11 - Level 3 assets indicator	6.919.402	€ 6.919
k. Section 12 - Cross-jurisdictional claims indicator	438.079.739	€ 438.080
l. Section 13 - Cross-jurisdictional liabilities indicator	642.944.194	€ 642.944

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 the Basel Committee on Banking Supervision.

G-SIBs

AT DECEMBER 31, 2014

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.

April 30, 2015

Marina Natale
