

CRR Leverage Ratio - Disclosure

Reference date	30 September 2015
Entity name	UniCredit Bank Austria AG
Level of application	subconsolidated

Table LRCom: Leverage ratio common disclosure

		CRR leverage ratio exposures in kEUR
On-balance sheet exposures (excluding derivatives and SFTs)		
1	On-balance sheet items (excluding derivatives, SFTs and fiduciary assets, but including collateral)	201.635.450
2	(Asset amounts deducted in determining Tier 1 capital)	-715.759
3	Total on-balance sheet exposures (excluding derivatives, SFTs and fiduciary assets) (sum of lines 1 and 2)	200.919.690
Derivative exposures		
4	Replacement cost associated with <i>all</i> derivatives transactions (ie net of eligible cash variation margin)	2.392.370
5	Add-on amounts for PFE associated with <i>all</i> derivatives transactions (mark-to-market method)	1.957.715
EU-5a	Exposure determined under Original Exposure Method	0
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	0
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-321.533
8	(Exempted CCP leg of client-cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	373.169
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-16.521
11	Total derivative exposures (sum of lines 4 to 10)	4.385.199
Securities financing transaction exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	9.894.451
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	Counterparty credit risk exposure for SFT assets	411.806
EU-14a	Derogation for SFTs: Counterparty credit risk exposure in accordance with Article 429b (4) and 222 of Regulation (EU) No 575/2013	0
15	Agent transaction exposures	0
EU-15a	(Exempted CCP leg of client-cleared SFT exposure)	0
16	Total securities financing transaction exposures (sum of lines 12 to 15a)	10.306.257
Other off-balance sheet exposures		
17	Off-balance sheet exposures at gross notional amount	104.291.019
18	(Adjustments for conversion to credit equivalent amounts)	-77.185.149
19	Other off-balance sheet exposures (sum of lines 17 to 18)	27.105.870
Exempted exposures in accordance with CRR Article 429 (7) and (14) (on and off balance sheet)		
EU-19a	(Exemption of intragroup exposures (solo basis) in accordance with Article 429 (7) of Regulation (EU) No 575/2013 (on and off balance sheet))	0
EU-19b	(Exposures exempted in accordance with Article 429 (14) of Regulation (EU) No 575/2013 (on and off balance sheet))	0
Capital and total exposures		
20	Tier 1 capital	13.846.121
21	Total leverage ratio exposures (sum of lines 3, 11, 16, 19, EU-19a and EU-19b)	242.717.015
Leverage ratio		
22	Leverage ratio	5,7%
Choice on transitional arrangements and amount of derecognised fiduciary items		
EU-23	Choice on transitional arrangements for the definition of the capital measure	TRANSITIONAL
EU-24	Amount of derecognised fiduciary items in accordance with Article 429 (13) of Regulation (EU) No 575/2013	0