CRR Leverage Ratio - Disclosure

Reference date	30 September 2016
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)	206.593.730
2	(Asset amounts deducted in determining Tier 1 capital)	(354.384)
3	**Total on-balance sheet exposures (excluding derivatives, SFTs and fiduciary assets) (sum of lines 1 and 2)**	**206.239.346**
	Derivative exposures	
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	2.213.919
5	Add-on amounts for PFE associated with all derivatives transactions (mark-to-market method)	1.768.640
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)	(627.989)
8	(Exempted CCP leg of client-cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	371.615
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	(20.072)
11	**Total derivative exposures (sum of lines 4 to 10)**	**3.706.113**
	SFT exposures	
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	6.376.373
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	Counterparty credit risk exposure for SFT assets	3.374.664
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)**	**9.751.037**
	Other off-balance sheet exposures	
17	Off-balance sheet exposures at gross notional amount	75.817.599
18	(Adjustments for conversion to credit equivalent amounts)	(52.199.114)
19	**Other off-balance sheet exposures (sum of lines 17 to 18)**	**23.618.485**
	Exempted exposures in accordance with Article 429 (7) and (14) of Regulation (EU) No 575/2013 (on and off balance sheet)	
EU-19a	(Intragroup exposures (solo basis) exempted 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 exposure measure	
20	**Tier 1 capital**	**16.319.705**
21	**Leverage ratio total exposure measure (sum of lines 3, 11, 16, 19, EU-19a and EU-19b)**	**243.314.981**
	Leverage ratio	
22	**Leverage ratio**	**6,7%**
	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 (11) of Regulation (EU) No 575/2013	0