

CRR Leverage Ratio - Disclosure

Reference date	29 September 2017
Entity name	UniCredit Bank Austria AG
Level of application	subconsolidated

Table LRSum: Summary reconciliation of accounting assets and leverage ratio exposures

		Applicable amount in mEUR
1	Total assets as per published financial statements	104,114.9
2	Adjustment for entities which are consolidated for accounting purposes but are outside the scope of regulatory consolidation or entities which are not fully/proportionally consolidated for accounting purposes but are inside the scope of regulatory consolidation	283.7
3	(Adjustment for fiduciary assets recognised on the balance sheet pursuant to the applicable accounting framework but excluded from the leverage ratio exposure measure in accordance with Article 429 (13) of Regulation (EU) No 575/2013)	0.0
4	Adjustments for derivative financial instruments	-1,649.7
5	Adjustment for securities financing transactions (SFTs)	158.1
6	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	10,901.9
EU-6a	(Adjustment for intragroup exposures excluded from the leverage ratio total exposure measure in accordance with Article 429 (7) of Regulation (EU) No 575/2013)	0.0
EU-6b	(Adjustment for exposures excluded from the leverage ratio exposure measure in accordance with Article 429 (14) of Regulation (EU) No 575/2013)	0.0
7	Other adjustments	-1,139.2
8	Leverage ratio total exposure measure	112,669.7

Table LRCom: Leverage ratio common disclosure

		CRR leverage ratio exposures in mEUR
On-balance sheet exposures (excluding derivatives and SFTs)		
1	On-balance sheet items (excluding derivatives, SFTs and fiduciary assets, but including collateral)	98,002.4
2	(Asset amounts deducted in determining Tier 1 capital)	-1,215.5
3	Total on-balance sheet exposures (excluding derivatives, SFTs and fiduciary assets) (sum of lines 1 and 2)	96,786.9
Derivative exposures		
4	Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	517.7
5	Add-on amounts for PFE associated with all derivatives transactions (mark-to-market method)	824.1
EU-5a	Exposure determined under Original Exposure Method	0.0
6	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	0.0
7	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-80.7
8	(Exempted CCP leg of client-cleared trade exposures)	0.0
9	Adjusted effective notional amount of written credit derivatives	355.6
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0.0
11	Total derivative exposures (sum of lines 4 to 10)	1,616.7
SFT exposures		
12	Gross SFT assets (with no recognition of netting), after adjusting for sales accounting transactions	3,206.1
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0.0
14	Counterparty credit risk exposure for SFT assets	158.1
EU-14a	Derogation for SFTs: Counterparty credit risk exposure in accordance with Article 429b (4) and 222 of Regulation (EU) No 575/2013	0.0
15	Agent transaction exposures	0.0
EU-15a	(Exempted CCP leg of client-cleared SFT exposure)	0.0
16	Total securities financing transaction exposures (sum of lines 12 to 15a)	3,364.2
Other off-balance sheet exposures		
17	Off-balance sheet exposures at gross notional amount	37,865.3
18	(Adjustments for conversion to credit equivalent amounts)	-26,963.4
19	Other off-balance sheet exposures (sum of lines 17 to 18)	10,901.9
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))	0.0
EU-19b	(Exposures exempted in accordance with Article 429 (14) of Regulation (EU) No 575/2013 (on and off balance sheet))	0.0
Capital and total exposure measure		
20	Tier 1 capital	6,382.8
21	Leverage ratio total exposure measure (sum of lines 3, 11, 16, 19, EU-19a and EU-19b)	112,669.7
Leverage ratio		
22	Leverage ratio	5.67%
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	0.0

Table LRSpl: Split-up of on balance sheet exposures (excluding derivatives, SFTs and exempted exposures)

		CRR leverage ratio exposures in mEUR
EU-1	Total on-balance sheet exposures (excluding derivatives, SFTs, and exempted exposures), of which:	98,002.4
EU-2	Trading book exposures	1.4
EU-3	Banking book exposures, of which:	98,001.0
EU-4	Covered bonds	0.9
EU-5	Exposures treated as sovereigns	25,971.9
EU-6	Exposures to regional governments, MDB, international organisations and PSE not treated as sovereigns	1,955.9
EU-7	Institutions	11,341.9
EU-8	Secured by mortgages of immovable properties	11,993.0
EU-9	Retail exposures	5,675.8
EU-10	Corporate	34,264.5
EU-11	Exposures in default	1,087.9
EU-12	Other exposures (eg equity, securitisations, and other non-credit obligation assets)	5,709.2