

Bank name:

Erste Group

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	AT	1.a.(1)
(2) Bank name	1002	Erste Group	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2018-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2019-05-03	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.erstegroup.com/en/investors/reports/regulatory-re	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1 430 838	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	517 227	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1 381 750	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	16 606 206	2.b.(1)
(2) Counterparty exposure of SFTs	1014	538 273	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	216 275 065	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	12 848 826	2.d.(1)
(2) Items subject to a 20% CCF	1022	9 072 600	2.d.(2)
(3) Items subject to a 50% CCF	1023	20 140 208	2.d.(3)
(4) Items subject to a 100% CCF	1024	2 043 265	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	1 783 273	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))			
	1103	251 962 129,50	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	10 406 968	3.a.
(2) Unused portion of committed lines extended to other financial institutions	1034	689 687	3.a.(1)
(3) Holdings of securities issued by other financial institutions:	1035	1 541 187	3.b.
(1) Secured debt securities	1036	1 446 148	3.c.(1)
(2) Senior unsecured debt securities	1037	3 069 586	3.c.(2)
(3) Subordinated debt securities	1038	323 897	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	138 818	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2 074	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	67 460	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	488 274	3.e.(1)
(2) Potential future exposure	1044	901 432	3.e.(2)
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))			
	1045	18 381 698	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	13 197 678	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	10 794 935	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines	1048	176 434	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	167 094	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	156 235	4.d.(1)
(2) Potential future exposure	1051	276 157	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	24 768 533	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	11 450 875	5.a.
b. Senior unsecured debt securities	1054	8 578 096	5.b.
c. Subordinated debt securities	1055	5 831 699	5.c.
d. Commercial paper	1056	1 038 701	5.d.
e. Certificates of deposit	1057	863 587	5.e.
f. Common equity	1058	12 485 690	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	84 558	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	40 333 206	5.h.

Bank name:

Erste Group

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	44 901 861	6.a.
b. Brazilian real (BRL)	1062	32 727	6.b.
c. Canadian dollars (CAD)	1063	14 289 662	6.c.
d. Swiss francs (CHF)	1064	1 991 912 169	6.d.
e. Chinese yuan (CNY)	1065	559 788	6.e.
f. Euros (EUR)	1066	1 581 315 895	6.f.
g. British pounds (GBP)	1067	129 764 807	6.g.
h. Hong Kong dollars (HKD)	1068	67 411 472	6.h.
i. Indian rupee (INR)	1069	67 803	6.i.
j. Japanese yen (JPY)	1070	22 758 631	6.j.
k. Mexican pesos (MXN)	1108	754 825	6.k.
l. Swedish krona (SEK)	1071	6 270 587	6.l.
m. United States dollars (USD)	1072	5 938 565 707	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	9 798 605 934	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	111 504 446	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	70 920	8.a.
b. Debt underwriting activity	1076	5 019 695	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	5 090 615	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	70 044 992	9.a.
b. OTC derivatives settled bilaterally	1079	137 088 289	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	207 133 281	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	5 126 037	10.a.
b. Available-for-sale securities (AFS)	1082	9 271 881	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	9 660 719	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	206 732	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	4 530 466	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	1 342 626	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	131 910 647	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	29 447 178	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	5 674 800	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	78 052 007	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	101 824 385	13.c.

Ancillary Data