

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	2019-12-31	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	2020-05-29	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	2020-05-29	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-r	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	1,721,018	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	431,477	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,503,076	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	20,750,881	2.b.(1)
(2) Counterparty exposure of SFTs	1014	773,675	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	221,173,705	2.c.
d. Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	14,148,404	2.d.(1)
(2) Items subject to a 20% CCF	1022	9,746,879	2.d.(2)
(3) Items subject to a 50% CCF	1023	21,450,618	2.d.(3)
(4) Items subject to a 100% CCF	1024	1,729,369	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	1,762	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	262,172,725.92	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	1034	392,600	3.a.(1)
(2) Unused portion of committed lines extended to other financial institutions	1035	1,846,897	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,760,616	3.c.(1)
(2) Senior unsecured debt securities	1037	3,577,355	3.c.(2)
(3) Subordinated debt securities	1038	437,041	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	90,392	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	4,506	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	37,235	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	647,577	3.e.(1)
(2) Potential future exposure	1044	822,095	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	21,078,788	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	10,369,794	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	11,028,044	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	150,937	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	23,783	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	248,191	4.d.(1)
(2) Potential future exposure	1051	250,014	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	22,070,762	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	13,008,414	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	8,375,169	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	6,484,146	5.c.
d. Commercial paper			
(1) Commercial paper	1056	1,109,349	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	80,871	5.e.
f. Common equity			
(1) Common equity	1058	14,424,088	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	83,521	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	43,565,558	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	60,833,563	6.a.
b. Brazilian real (BRL)	1062	25,626	6.b.
c. Canadian dollars (CAD)	1063	15,932,860	6.c.
d. Swiss francs (CHF)	1064	1,971,765,254	6.d.
e. Chinese yuan (CNY)	1065	945,222	6.e.
f. Euros (EUR)	1066	1,625,377,310	6.f.
g. British pounds (GBP)	1067	117,227,852	6.g.
h. Hong Kong dollars (HKD)	1068	64,717,754	6.h.
i. Indian rupee (INR)	1069	72,601	6.i.
j. Japanese yen (JPY)	1070	34,048,258	6.j.
k. Mexican pesos (MXN)	1108	367,718	6.k.
l. Swedish krona (SEK)	1071	12,548,846	6.l.
m. United States dollars (USD)	1072	7,044,382,666	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	10,948,245,531	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	119,830,319	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	48,830	8.a.
b. Debt underwriting activity	1076	6,334,236	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	6,383,066	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	75,016,299	9.a.
b. OTC derivatives settled bilaterally	1079	168,854,120	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	243,870,419	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	5,418,001	10.a.
b. Available-for-sale securities (AFS)	1082	9,046,504	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	9,145,272	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	214,424	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	5,104,810	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	1,455,999	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	142,429,903	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	31,309,349	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	5,357,616	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	78,823,561	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	104,775,294	13.c.

Ancillary Data