

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	2015-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2016-04-25	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	http://www.erstegroup.com/en/Investors/RegDisclosure/G-SII	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	3,525,961	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	630,216	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,777,582	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	4,042,487	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,457,365	2.b.(2)
c. Other assets	1015	187,687,665	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	10,165,215	2.d.(1)
(2) Items subject to a 20% CCF	1022	6,048,194	2.d.(2)
(3) Items subject to a 50% CCF	1023	16,844,536	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,182,802	2.d.(4)
e. Regulatory adjustments	1031		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	212,952,507	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	10,392,173	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	2,083,253	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,487,100	3.c.(1)
(2) Senior unsecured debt securities	1037	2,362,663	3.c.(2)
(3) Subordinated debt securities	1038	447,935	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	805,519	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	8,996	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	176,954	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	992,199	3.e.(1)
(2) Potential future exposure	1044	2,651,341	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	21,390,141	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	11,640,845	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	7,944,493	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	1048	257,044	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	514,706	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,440,131	4.d.(1)
(2) Potential future exposure	1051	798,033	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	22,595,251	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	9,681,391	5.a.
b. Senior unsecured debt securities	1054	12,388,840	5.b.
c. Subordinated debt securities	1055	6,242,029	5.c.
d. Commercial paper	1056	1,212,811	5.d.
e. Certificates of deposit	1057	120,326	5.e.
f. Common equity	1058	12,425,518	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	169,384	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	42,240,300	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	43,721,404	6.a.
b. Brazilian real (BRL)	1062	209,314	6.b.
c. Canadian dollars (CAD)	1063	32,267,242	6.c.
d. Swiss francs (CHF)	1064	1,133,626,143	6.d.
e. Chinese yuan (CNY)	1065	18,657,661	6.e.
f. Euros (EUR)	1066	1,602,372,646	6.f.
g. British pounds (GBP)	1067	65,075,049	6.g.
h. Hong Kong dollars (HKD)	1068	328,342,105	6.h.
i. Indian rupee (INR)	1069	3,006,876	6.i.
j. Japanese yen (JPY)	1070	3,183,354,399	6.j.
k. Swedish krona (SEK)	1071	51,369,366	6.k.
l. United States dollars (USD)	1072	4,372,159,846	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10,834,162,051	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	195,062,906	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	14,660	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	14,660	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	26,350,960	9.a.
b. OTC derivatives settled bilaterally	1079	204,745,040	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	231,096,000	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	3,731,671	10.a.
b. Available-for-sale securities (AFS)	1082	20,237,410	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	13,336,978	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3,810,354	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	6,821,749	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	883,999	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	102,552,269	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	46,368,206	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	6,704,911	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	52,609,609	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	92,272,904	13.c.

Ancillary Data