Annex to the Regulation of the Financial Market Authority (FMA) on Reporting by Deposit Guarantee Schemes (SiEi-MV; Sicherungseinrichtungen-Meldeverordnung)

Annex to the SiEi-MV

As amended by Federal Law Gazette II No. 144/2024

CAUTION: This Annex has been translated purely for information purposes and the translated version of the form is neither intended nor valid for submission.

Information about the party making the report/Basic details	
Name of the person responsible:	
Telephone number:	
E-mail address:	
Chosen approach to allocating recoveries:	[1. Approach A 2. Approach B 3. not yet decided]

A. Information in connection with the covered deposits of the member institutions	
1. Deposit guarantee scheme	
2. Number of member institutions in the deposit guarantee scheme	
3. Total amount of covered deposits (Article 7 para. 1 no. 5 ESAEG) at member institutions (excluding temporarily covered deposits pursuant to Article 12 ESAEG):	

B.1 Information in connection with the summary of indicators for the calculation of contributions and extraordinary contributions pursuant to Chapter 3 Section 2 ESAEG			
4 KEY INDICATORS	*Description*	*Weigthting*	*Comments*
4.1 Applied capital indicators			
4.1.1 Leverage ratio			
4.1.2 Capital coverage ratio			
4.1.3 Common Equity Tier 1 capital ratio (CET1 ratio)			
4.2 Applied liquidity indicators			
4.2.1 Liquidity Coverage Ratio (LCR)			
4.2.2 Net Stable Funding Ratio (NSFR)			
4.2.3 Other liquidity ratio			
4.3 Applied indicators for asset quality			
4.3.1 Non-performing loans ratio (NPL ratio)			
4.4 Applied indicators for business model and business management			
4.4.1 Ratio of risk-weighted assets (RWA) to total assets			

4.4.2 Return on Assets (RoA)				
4.5 Applied indicators for potential loss for the deposit guarantee scheme				
4.5.1 Ratio of unencumbered assets to covered deposits				
5 ADDITIONAL INDICATORS	*Category*	*Description*	*Weighting*	*Comments*
5.1 Additional Indicator 1				

B.2 Information in connection with the determination of risk weights for the calculation of contributions and extraordinary contributions pursuant to Chapter 3 Section 2 ESAEG			
6 Member institution	*OeNB ID number*	*Determined risk weight*	*Risk class (when using the bucket method[1])*
[Company member institution 1]			

B.3 Information in connection with the specific calculation of contributions and extraordinary contributions pursuant to Chapter 3 Section 2 ESAEG	
7 Total amount of contributions collected from member institutions for the reporting year	
7.1 of which: by member institutions	
[Company member institution 1]	
8 Total amount of payment commitments pursuant to Article 7 para. 1 no. 13 ESAEG	
8.1 Of which: by member institutions	
[Company member institution 1]	
9 Total amount of collateral required to be held by member institutions for covering payment commitments pursuant to Article 7 para. 1 no. 13 ESAEG (Position 8)	
9.1 Breakdown of position 9 by assets:	
9.1.1 of which: Cash	
9.1.2 of which: Central bank deposits	
9.1.3 of which: Bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, OJ L 176, 27.06.2013, p. 1, in the version of the Regulation (EU) 2021/558, OJ L 116, 06.04.2021, p.25, a risk weight of 0% is to be applied	
9.1.4 of which: Bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, a risk weight of 20% is to be applied	

[1] *Number of risk classes when applying the bucket method: _______________*

9.1.5 of which: Bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, a risk weight of 50% is to be applied	
9.1.6 of which: other qualifying positions pursuant to Article 336 (4) of Regulation (EU) No 575/2013	
9.1.7 of which: other assets, which have been classified by the FMA pursuant to Article 19 para. 4 ESAEG as being similarly safe and liquid, provided that assets are not covered under 9.1.1 to 9.1.6	
of which: Assets, that are considered as Level 1 Assets pursuant to Article 10 of the Delegated Regulation (EU) 2015/61 published in OJ L 11, 17.01.2015, p.1, in the Version on the Regulation (EU) 2022/786, OJ L 141, 20.05.2022, p. 1	
of which: Assets, that are considered as Level 2A Assets pursuant to Article 11 of the Delegated Regulation (EU) 2015/61	
of which: Assets, that are considered as Level 2B Assets pursuant to Article 12 of the Delegated Regulation (EU) 2015/61	
9.2 Breakdown of position 9 by investment at credit institutions:	
9.2.1 of which: at credit institutions that belong to the protection scheme making the report	
9.2.2 of which: at credit institutions that belong to another protection scheme in Austria	
9.2.3 of which: at credit institutions that belong to another protection scheme outside of Austria	
9.3 Breakdown of position 9 by investment in foreign currencies:	
9.3.1 of which: Total amount of assets not denominated in euro	
10 Total amount of extraordinary contributions collected from member institutions for the reporting year	
10.1 of which: by member institutions	
[Company member institution 1]	
11 Recoveries from pay-out events	

C.1 Information about the available financial means of the deposit guarantee fund pursuant to Chapter 3 Section 1 ESAEG	
12. Total amount of available financial means of the Deposit Guarantee Fund pursuant to Article 7 para. 1 no. 12 ESAEG (market value)	
12.1 Breakdown of position 12 by assets	
12.1.1. of which: cash	
12.1.2. of which: central bank deposits	
12.1.3. of which: bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, a risk weight of 0% is to be applied	

12.1.4. of which: Bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, a risk weight of 20% is to be applied	
12.1.5. of which: Bonds, for which in accordance with the Standardised Approach for credit risks pursuant to Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013, a risk weight of 50% is to be applied	
12.1.6. of which: other qualifying positions pursuant to Article 336 (4) of Regulation (EU) No 575/2013	
12.1.7. of which: other assets, which have been classified by the FMA pursuant to Article 19 para. 4 ESAEG as being similarly safe and liquid, provided that assets are not covered under 12.1.1 to 12.1.6	
of which: Assets, that are considered as Level 1 Assets pursuant to Article 10 of the Delegated Regulation (EU) 2015/61	
of which: Assets, that are considered as Level 2A Assets pursuant to Article 11 of the Delegated Regulation (EU) 2015/61	
of which: Assets, that are considered as Level 2B Assets pursuant to Article 12 of the Delegated Regulation (EU) 2015/61	
12.1.8. of which: investments at official bodies	
12.2 Breakdown of position 12 by investment at credit institutions:	
12.2.1. of which: at credit institutions that belong to the protection scheme making the report	
12.2.2. of which: at credit institutions that belong to another protection scheme in Austria	
12.2.3. of which: at credit institutions that belong to another protection scheme outside of Austria	
12.3. Breakdown of position 12 by investment in foreign currencies:	
12.3.1 of which: total amount of assets not denominated in Euro	
12.4. Breakdown of position 12:	
12.4.1 of which: qualified available financial means	
12.4.2 of which: other available financial means	
13. Return on investment	

C.2 Information about any other financing arrangements under Chapter 3 Section 2 ESAEG	
14 Total amount of used financial means pursuant to Article 28 para. 1 nos. 1 to 6 Article 29 ESAEG	
14.1. of which: for the reimbursement of depositors in the case of a pay-out event pursuant to Article 28 para. 1 no. 1 ESAEG	
14.2. of which: for the purposes of a resolution pursuant to Article 28 para. 1 no. 2 ESAEG	

14.3. of which: for the expenses incurred for financial means pursuant to Article 28 para. 1 no. 3 ESAEG	
14.4. of which: for the servicing of obligations arising from credit operations pursuant to Article 28 para. 1 no. 4 in conjunction with Article 25 ESAEG	
14.5. of which: for the granting of credits pursuant to Article 28 para. 1 no. 5 in conjunction with Article 29 ESAEG	
14.6. of which: for support measures within an institutional protection scheme pursuant to Article 30 ESAEG	

C.3 Information about any other financing arrangements under Chapter 3 Section 2 ESAEG	
15 Outstanding liabilities entered into for the purpose of an intervention by the deposit guarantee scheme or an investment	[Amount]
16 Mandatory lending from member banks	[Yes/No]
17 Credit line (or similar) from the central bank	[Yes/No]
18 Credit line (or similar) from the government	[Yes/No]
19 Credit (or similar) at (investment) bank(s)	[Yes/No]
20 Other	[TEXT]

C.4 Information about the transferring of deposit guarantee scheme financial means pursuant to Chapter 4 Section 2 ESAEG	
21 Total amount of financial means transferred from other deposit guarantee schemes pursuant to Article 39 para. 2 ESAEG	
22 Total amount of financial means transferred to other deposit guarantee schemes pursuant to Article 39 para. 2 ESAEG	