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 BANK	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2022-12-31	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	2023-03-15	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	2022-04-28	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)
(6) LEI code	2015	PQOH26KWDF7CG10L6792	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	929,573	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	1,523,746	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	15,168,929	2.b.(1)
(2) Counterparty exposure of SFTs	1014	57,080	2.b.(2)
c. Other assets	1015	306,467,026	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	1,993,963	2.d.(1)
(2) Items subject to a 20% CCF	1022	3,044,369	2.d.(2)
(3) Items subject to a 50% CCF	1023	13,436,539	2.d.(3)
(4) Items subject to a 100% CCF	1024	2,272,931	2.d.(4)
e. Regulatory adjustments	1031	1,411,380	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	333,945,823.82	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	76,637	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	21,872	2.g.(2)
(3) Investment value in consolidated entities	1208	31,464	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	334,012,869	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	11,105,663	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	3,742,274	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	2,591,052	3.c.(1)
(2) Senior unsecured debt securities	2104	8,606,468	3.c.(2)
(3) Subordinated debt securities	2105	805,967	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	271,799	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	1,603	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	169,967	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	191,745	3.e.(1)
(2) Potential future exposure	2110	318,121	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	27,801,454	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	2111	10,176,717	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	15,432,782	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	663,771	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	499,571	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	105,000	4.d.(1)
(2) Potential future exposure	2115	201,026	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	27,078,867	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	11,632,815	5.a.
b. Senior unsecured debt securities	2117	12,775,069	5.b.
c. Subordinated debt securities	2118	6,604,626	5.c.
d. Commercial paper	2119	936,006	5.d.
e. Certificates of deposit	2120	4,007,891	5.e.
f. Common equity	2121	12,851,020	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	50,015	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5	1226	48,857,443	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	97,961,856	6.a.
b. Canadian dollars (CAD)	1063	20,366,189	6.c.
c. Swiss francs (CHF)	1064	571,121,225	6.d.
d. Chinese yuan (CNY)	1065	2,981,873	6.e.
e. Euros (EUR)	1066	6,587,952,063	6.f.
f. British pounds (GBP)	1067	509,952,056	6.g.
g. Hong Kong dollars (HKD)	1068	148,361,688	6.h.
h. Indian rupee (INR)	1069	31,371	6.i.
i. Japanese yen (JPY)	1070	19,502,744	6.j.
j. New Zealand dollars (NZD)	1109	5,898,115	6.k.
k. Swedish krona (SEK)	1071	8,922,182	6.l.
l. United States dollars (USD)	1072	7,657,200,742	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	15,630,252,103	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	217,129,497	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	261,231	8.a.
b. Debt underwriting activity	1076	12,668,289	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	12,929,520	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	3,049,000	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	500,685,000	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	503,734,000	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	13,228,000	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	130,103,000	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	143,331,000	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	180,978,909	10.a.
b. OTC derivatives settled bilaterally	1905	114,229,229	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	295,208,138	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	7,701,011	10.a.
b. Available-for-sale securities (AFS)	1082	9,560,130	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	12,883,416	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	286,790	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	4,090,935	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	1,949,775	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	185,107,988	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	538,580	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	185,646,568	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local cu	2131	137,340,733	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	1,966,033	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	139,306,766	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	129,125,820	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	180,585	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdicti	1282	94,041,522	21.g.

Section 22 - Ancillary Indicators