

Bank name:

KBC

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	BE	1.a.(1)
(2) Bank name	1002	KBC	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	2019-04-26	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-06-30	1.b.(3)
(4) Language of public disclosure	1010	EN	1.b.(4)
(5) Web address of public disclosure	1011	https://www.kbc.com	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	2 276	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	0	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	2 606	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	22 117	2.b.(1)
(2) Counterparty exposure of SFTs	1014	408	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	221 653	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	17 534	2.d.(1)
(2) Items subject to a 20% CCF	1022	11 250	2.d.(2)
(3) Items subject to a 50% CCF	1023	12 218	2.d.(3)
(4) Items subject to a 100% CCF	1024	8 790	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	1 900	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	267 962,04	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	37 165	3.a.
(2) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	2 118	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3 921	3.c.(1)
(2) Senior unsecured debt securities	1037	521	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	951	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	0	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	0	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	1 167	3.e.(1)
(2) Potential future exposure	1044	1 660	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	47 504	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	21 996	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	36 635	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 obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	31	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	2 545	4.d.(1)
(2) Potential future exposure	1051	2 320	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	63 527	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	8 109	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	615	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	941	5.c.
d. Commercial paper			
(1) Commercial paper	1056	0	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	15 583	5.e.
f. Common equity			
(1) Common equity	1058	0	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	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	25 247	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	6 328	6.a.
b. Brazilian real (BRL)	1062	0	6.b.
c. Canadian dollars (CAD)	1063	13 449	6.c.
d. Swiss francs (CHF)	1064	19 843	6.d.
e. Chinese yuan (CNY)	1065	94 936	6.e.
f. Euros (EUR)	1066	4 466 667	6.f.
g. British pounds (GBP)	1067	135 808	6.g.
h. Hong Kong dollars (HKD)	1068	35 269	6.h.
i. Indian rupee (INR)	1069	203 037	6.i.
j. Japanese yen (JPY)	1070	8 960	6.j.
k. Mexican pesos (MXN)	1108	941	6.k.
l. Swedish krona (SEK)	1071	6 957	6.l.
m. United States dollars (USD)	1072	564 702	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5 556 897	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	295 589	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	0	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0	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	151 840	9.a.
b. OTC derivatives settled bilaterally	1079	264 952	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	416 792	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	738	10.a.
b. Available-for-sale securities (AFS)	1082	5 719	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	5 439	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	431	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	587	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	1 370	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	124 954	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	73 588	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	20 764	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	51 011	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	103 835	13.c.

Ancillary Data