G-SIB assessment: end-2021 indicators for KBC Bank

The Basel Committee on Banking Supervision (BCBS) conducts an annual data collection exercise from the largest international banks. The results of this exercise are used for the identification of globally systemically important banks (G-SIBs). All banks participating in the exercise this year, using end-2021 data, are requested to disclose their values of each of the indicators used in the G-SIB assessment methodology.

The results of this exercise for KBC Bank Consolidated - based on the common format, instructions & assessment methodology provided by the BCBS - are provided in the table below.
These indicators reflect KBC Bank's size, interconnectedness, available substitutes for provided services, global (cross-jurisdictional) activity and complexity.

For more details on this exercise see: https://www.bis.org/bcbs/gsib/

General Bank Data

Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	BE
(2) Bank name	1002	KBC
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2022-04-01
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1 000 000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2022-06-30
(4) Language of public disclosure	1010	EN
(5) Web address of public disclosure	1011	https://www.kbc.com/en/investor-relations/information-on-kbc-bank/other-information.html
(6) LEI code	2015	6B2PBRV1FCJDMR45RZ53

Size Indicator

Section 2 - Total Exposures	GSIB	Amount
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	2 086
(2) Capped notional amount of credit derivatives	1201	0
(3) Potential future exposure of derivative contracts	1018	4 357
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	25 311
(2) Counterparty exposure of SFTs	1014	1 016
c. Other assets	1015	235 196
d. Gross notional amount of off-balance sheet items		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18 431

(2) Items subject to a 20% CCF	1022	14 770
(3) Items subject to a 50% CCF	1023	14 526
(4) Items subject to a 100% CCF	1024	10 718
e. Regulatory adjustments	1031	2 304
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	290 745
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:		
(1) On-balance sheet and off-balance sheet insurance assets	1701	0
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0
(3) Investment value in consolidated entities	1208	0
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0
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	290 745

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	**Amount in million EUR**
a. Funds deposited with or lent to other financial institutions	1216	46 174
(1) Certificates of deposit	2102	0
b. Unused portion of committed lines extended to other financial institutions	1217	2 209
c. Holdings of securities issued by other financial institutions		
(1) Secured debt securities	2103	2 941
(2) Senior unsecured debt securities	2104	1 224
(3) Subordinated debt securities	2105	0
(4) Commercial paper	2106	0
(5) Equity securities	2107	640
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	0
d. Net positive current exposure of SFTs with other financial institutions	1219	24 424
e. OTC derivatives with other financial institutions that have a net positive fair value		
(1) Net positive fair value	2109	294
(2) Potential future exposure	2110	1 619
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	79 525

Section 4 - Intra-Financial System Liabilities	GSIB	**Amount in million EUR**
a. Funds deposited by or borrowed from other financial institutions		
(1) Deposits due to depository institutions	2111	22 497
(2) Deposits due to non-depository financial institutions	2112	21 488
(3) Loans obtained from other financial institutions	2113	0
b. Unused portion of committed lines obtained from other financial institutions	1223	0
c. Net negative current exposure of SFTs with other financial institutions	1224	0
d. OTC derivatives with other financial institutions that have a net negative fair value		
(1) Net negative fair value	2114	1 198
(2) Potential future exposure	2115	1 882
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	47 065

Section 5 - Securities Outstanding	GSIB	Amount in million EUR
a. Secured debt securities	2116	6 077
b. Senior unsecured debt securities	2117	244
c. Subordinated debt securities	2118	873
d. Commercial paper	2119	0
e. Certificates of deposit	2120	6 273
f. Common equity	2121	0
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	13 467

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR
a. Australian dollars (AUD)	1061	12 655
b. Canadian dollars (CAD)	1063	46 782
c. Swiss francs (CHF)	1064	44 989
d. Chinese yuan (CNY)	1065	14 610
e. Euros (EUR)	1066	3 089 465
f. British pounds (GBP)	1067	1 731 619
g. Hong Kong dollars (HKD)	1068	61 910
h. Indian rupee (INR)	1069	35
i. Japanese yen (JPY)	1070	16 030
j. New Zealand dollars (NZD)	1109	28 997
k. Swedish krona (SEK)	1071	8 353
l. United States dollars (USD)	1072	5 776 636
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	10 832 081

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	389 892

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	0
b. Debt underwriting activity	1076	0
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	0

Section 9 - Trading Volume	GSIB	Amount in million EUR
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	112 742
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	43 215
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	155 957
d. Trading volume of listed equities, excluding intragroup transactions	2126	113
e. Trading volume of all other securities, excluding intragroup transactions	2127	4
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	117

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR
a. OTC derivatives cleared through a central counterparty	2129	359 207
b. OTC derivatives settled bilaterally	1905	331 870
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	691 077

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	3 404
b. Available-for-sale securities (AFS)	1082	4 741
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	5 660
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	334
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	2 151

Section 12 - Level 3 Assets	GSIB	Amount in million EUR
a. Level 3 assets indicator, including insurance subsidiaries	1229	1 813

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR
a. Total foreign claims on an ultimate risk basis	1087	153 223
b. Foreign derivative claims on an ultimate risk basis	1146	4 818
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	158 041

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	113 590
b. Foreign derivative liabilities on an immediate risk basis	1149	5 736
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	119 326

Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount in million EUR
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	97 228
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	2 806
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	81 577