



G-SIB assessment: end-2017 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-2017 data, are requested to disclose their values of each of the 12 indicators used in the G-SIB assessment methodology.

The summarized 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. The selected 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/>

Amounts (in million €):

	2017
Size indicator	
Total Exposures	274.956
Interconnectedness indicators	
Intra-Financial System Assets	47.059
Intra-Financial System Liabilities	80.609
Securities Outstanding	31.592
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	4.057.329
Assets Under Custody	258.826
Underwritten Transactions in Debt and Equity Markets	146
Complexity indicators	
Notional Amount of OTC Derivatives	418.935
Trading and AFS Securities	3.426
Level 3 Assets	2.293
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	123.662
Cross-Jurisdictional Liabilities	171.266