



## G-SIB assessment: end-2018 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-2018 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/>

<i>(in million EUR):</i>	<b>2018</b>
<b>Size indicator</b>	
Total Exposures	267.962
<b>Interconnectedness indicators</b>	
Intra-Financial System Assets	47.504
Intra-Financial System Liabilities	63.527
Securities Outstanding	25.247
<b>Substitutability/Financial institutions infrastructure indicators</b>	
Payments Activity	5.556.897
Assets Under Custody	295.589
Underwritten Transactions in Debt and Equity Markets	0
<b>Complexity indicators</b>	
Notional Amount of OTC Derivatives	416.792
Trading and AFS Securities	587
Level 3 Assets	1.370
<b>Cross-jurisdictional activity indicators</b>	
Cross-Jurisdictional Claims	124.954
Cross-Jurisdictional Liabilities	103.835