



## G-SIB assessment: end-2016 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-2016 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 €):

	2016
<b>Size indicator</b>	
Total Exposures	255.469
<b>Interconnectedness indicators</b>	
Intra-Financial System Assets	37.461
Intra-Financial System Liabilities	83.758
Securities Outstanding	26.749
<b>Substitutability/Financial institutions infrastructure indicators</b>	
Payments Activity	1.941.961
Assets Under Custody	234.681
Underwritten Transactions in Debt and Equity Markets	472
<b>Complexity indicators</b>	
Notional Amount of OTC Derivatives	544.473
Trading and AFS Securities	4.207
Level 3 Assets	2.991
<b>Cross-jurisdictional activity indicators</b>	
Cross-Jurisdictional Claims	109.766
Cross-Jurisdictional Liabilities	149.514