



G-SIB assessment: end-2019 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-2019 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>	2019
Size indicator	
Total Exposures	275.228
Interconnectedness indicators	
Intra-Financial System Assets	58.664
Intra-Financial System Liabilities	56.445
Securities Outstanding	18.984
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	4.984.839
Assets Under Custody	261.296
Underwritten Transactions in Debt and Equity Markets	0
Complexity indicators	
Notional Amount of OTC Derivatives	508.328
Trading and AFS Securities	388
Level 3 Assets	1.687
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	139.814
Cross-Jurisdictional Liabilities	122.517