



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 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>	2021
Size indicator	
Total Exposures	290.745
Interconnectedness indicators	
Intra-Financial System Assets	79.525
Intra-Financial System Liabilities	47.065
Securities Outstanding	13.467
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	10.832.081
Assets Under Custody	389.892
Underwritten Transactions in Debt and Equity Markets	0
Trading volume	156.074
Complexity indicators	
Notional Amount of OTC Derivatives	691.077
Trading and AFS Securities	2.151
Level 3 Assets	1.813
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	158.041
Cross-Jurisdictional Liabilities	119.326