



## "G-SIB assessment: end-2014 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-2014 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 €):

	2014
<b>Size indicator</b>	
Total Exposures	232 376
<b>Interconnectedness indicators</b>	
Intra-Financial System Assets	26 660
Intra-Financial System Liabilities	61 353
Securities Outstanding	23 413
<b>Substitutability/Financial institutions infrastructure indicators</b>	
Payments Activity	5 024 857
Assets Under Custody	223 868
Underwritten Transactions in Debt and Equity Markets	0
<b>Complexity indicators</b>	
Notional Amount of OTC Derivatives	462 997
Trading and AFS Securities	4 630
Level 3 Assets	3 884
<b>Cross-jurisdictional activity indicators</b>	
Cross-Jurisdictional Claims	95 622
Cross-Jurisdictional Liabilities	92 846