



G-SIB assessment: end-2013 indicators for KBC Bank

The Basel Committee on Banking Supervision (BCBS) conducts an annual data collection exercise from the 75 largest international banks that are used for the identification of globally systemically important banks (G-SIBs). All banks participating in the exercise this year, using end-2013 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 are provided in the table below, based on the common format, instructions & assessment methodology provided by the BCBS. 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: <http://www.bis.org/bcbs>

Amounts (in million €):

Size indicator	
Total Exposures	236 939
Interconnectedness indicators	
Intra-Financial System Assets	26 157
Intra-Financial System Liabilities	34 568
Securities Outstanding	28 957
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	4 124 871
Assets Under Custody	210 420
Underwritten Transactions in Debt and Equity Markets	0
Complexity indicators	
Notional Amount of OTC Derivatives	448 696
Trading and AFS Securities	3 771
Level 3 Assets	3 582
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	98 266
Cross-Jurisdictional Liabilities	109 623