



"G-SIB assessment: end-2015 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-2015 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 €):

	2015
Size indicator	
Total Exposures	227 942
Interconnectedness indicators	
Intra-Financial System Assets	27 010
Intra-Financial System Liabilities	69 415
Securities Outstanding	19 588
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	1 826 857
Assets Under Custody	236 220
Underwritten Transactions in Debt and Equity Markets	63
Complexity indicators	
Notional Amount of OTC Derivatives	468 170
Trading and AFS Securities	4 049
Level 3 Assets	3 490
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	102 941
Cross-Jurisdictional Liabilities	96 503