



G-SIB assessment: end-2020 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-2020 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>	2020
Size indicator	
Total Exposures	302.167
Interconnectedness indicators	
Intra-Financial System Assets	78.787
Intra-Financial System Liabilities	49.052
Securities Outstanding	15.149
Substitutability/Financial institutions infrastructure indicators	
Payments Activity	4.949.000
Assets Under Custody	264.130
Underwritten Transactions in Debt and Equity Markets	0
Complexity indicators	
Notional Amount of OTC Derivatives	542.596
Trading and AFS Securities	676
Level 3 Assets	1.632
Cross-jurisdictional activity indicators	
Cross-Jurisdictional Claims	152.612
Cross-Jurisdictional Liabilities	108.621