



The EBA updates data used for the identification of global systemically important institutions (G-SIIs)

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The European Banking Authority (EBA) published today 12 indicators and updated the underlying data from the 31 largest institutions in the EU. This end-2020 data serves as input for the internationally agreed standards on which a smaller subset of banks will be identified as global systemically important institutions (G-SIIs), following the final decision from the Basel Committee on Banking Supervision (BCBS) and the Financial Stability Board (FSB). The EBA, acting as a central data hub in the disclosure process, updates this data on a yearly basis and provides a user-friendly platform to aggregate it across the EU.

A stable sample of 27 institutions shows that the aggregate amount for total exposures, as measured for the leverage ratio, increased by 6.3%, the fastest pace on record, and stood at EUR 20.3 trillion at the end of 2020. Underwriting and payments activities increased by 31.4% and 5.5%, respectively, while aggregate values for trading and available-for-sale-securities increased by 9.9%. Equally, the value for both cross-jurisdictional claims and liabilities rose to the highest value since 2013 standing at EUR 8.1 trillion (3.7% increase from end-2019) and EUR 6.2 trillion (4.9% increase from end-2019), respectively. Conversely, securities outstanding decreased by 8.1% from end-2019, totally offsetting the 5.8% increase observed last year.

Background legal basis and next steps

The EBA Guidelines on disclosure of G-SIIs define uniform requirements for disclosing the values used during the identification and scoring process of G-SIIs, in line with the internationally agreed standards developed by the BCBS and the FSB.

To promote a level playing field in the EU regarding these requirements and to increase transparency on the internal financial market, the current level of disclosure goes beyond the minimum standards required by the BCBS, both in terms of granularity of the disclosed information and applicable scope of institutions. Consequently, some of the group-specific templates currently published belong to institutions that have not contributed directly to the BCBS's G-SIB exercise.

The Regulatory Technical Standards (RTS) on the specification of the methodology for the identification and definition of subcategories of G-SIIs, and Guidelines on disclosure of G-SIIs have been developed in accordance with Directive 2013/36/EU (Capital Requirements Directive - CRD IV) on the basis of internationally agreed standards, such as the framework established by the BCBS and the FSB.

The identification of a G-SII, which leads to higher capital buffer requirements, falls under the responsibility of national competent authorities and this process is updated by December 15 every year. The identification will be based on the disclosure of global denominators and G-SIB exercise results, which are expected to be published by the BCBS and the FSB in November each year. Any higher capital buffer requirements will then apply after about one year from the publication by competent authorities of banks' scoring results, thus allowing institutions enough time to adjust to the new buffer requirement.

DOCUMENTS

[2020 G-SII data disclosure - summary and charts](#)

➤ [2020 G-SII data disclosure tool \(xlsx\)](#)

LINKS

- [2020 G-SII data visualisation tool](#)
- [Global Systemically Important Institutions \(G-SIIs\)](#)

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