



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

20 August 2020

**The European Banking Authority (EBA) published today 12 indicators and updated the underlying data from the 37 largest institutions in the EU, whose leverage ratio exposure measure exceeds EUR 200 bn. This end-2019 data contributes to the internationally agreed basis on which a smaller subset of banks will be identified as global systemically important institutions (G-SIIs), following the final assessments 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, will update this data on a yearly basis and will provide a user-friendly platform to aggregate it across the EU. For the first time this year, the EBA is including the Legal Entity Identifier (LEI) of each institution, which will facilitate peer review exercises and broader data analyses.**

A stable sample of 33 institutions shows that the aggregate amount for total exposures, as measured for the leverage ratio, increased during 2019 by 3.2%, the fastest pace after 2014, and stood at EUR 25.6 trillion at the end of 2019. Underwriting and payments activities increased by 11.6% and 6.1%, respectively while aggregate values for trading and available-for-sale-securities increased by 7.6%. Similarly, total value for assets under custody increased by 6.2% reaching the highest combined value since 2013 (EUR 30 trillion). Conversely, the outstanding amount for level 3 assets decreased by 1% from end-2018, mildly offsetting the significant increase observed last year.

### Background legal basis and next steps

The EBA Implementing Technical Standards (ITS) and 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 FSB and the BCBS.

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 the ITS 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 FSB and the BCBS.

The identification of a G-SII, which leads to a higher capital requirement, falls under the responsibility of national competent authorities and will be 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. The higher capital requirement 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

- [Bank Legal Entity Identifier \(LEI\)](#)
  - [Interactive tool](#)
  - [Summary and charts](#)
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#### LINKS

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

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