2014 No. 894

The Capital Requirements (Capital Buffers and Macro-prudential Measures) Regulations 2014

PART 4

G-SII Buffer

Notification, publication and review

26.—(1) The PRA must provide the names of the G-SIIs it has identified, together with the subcategory to which each has been allocated, to the Commission, the ESRB and EBA.

(2) The PRA must notify EBA when it allocates a G-SII to a higher sub-category than its score under the identification methodology would indicate, in accordance with regulation 25(b).

(3) The PRA's notification under paragraph (2) must include its reasons for exercising its discretion under regulation 25(b).

(4) The PRA must publish an up-to-date list of the names of the G-SIIs it has identified and the sub-category to which each has been allocated.

(5) The PRA must review its identification of G-SIIs and their allocation to sub-categories annually and report the results of its review to the bodies concerned, the Commission, the ESRB and EBA.