



## Direction

To: [Insert Firm(s) Name] (“the *firm*”)

Ref: [Insert Direction ref]

Of: [Insert Address(es)]

Date: [Insert Date]

**PRA Rulebook [Leverage Ratio Reporting Parts] (Version as in force at the date this Direction takes effect)**

### Power

1. This direction is given by the *PRA* under section 138A of the Financial Services and Markets Act 2000.

### Duration

2. (1) This direction takes effect on 1 April 2017.  
(2) This direction ends on the date that the relevant *rule* below is revoked, or no longer applies to the *firm* (in whole or in part).  
(3) This direction varies and supersedes the direction (reference number **xxxx**) on [effective date].

### Rules Modified

3. The *PRA* directs that the *rules* listed below apply to the firm with the modifications shown.

| Rule                  | Modification   |
|-----------------------|--|
| Leverage Ratio<br>1.2 | <p>...</p> <p><u>central bank claims</u></p> <p><u>means the following exposures of a firm to a central bank, provided these are denominated in the national currency of such central bank:</u></p> <p>(1) <u>banknotes and coins constituting legal currency in the jurisdiction of the central bank;</u></p> |

|                                    |  |
|------------------------------------|--|
|                                    | <p>(2) <u>reserves held by a <i>firm</i> in the <i>central bank</i>, and</u></p> <p>(3) <u>any assets representing debt claims on the <i>central bank</i> with a maturity of no longer than 3 months.</u></p> <p>...</p> <p><i>total exposure measure</i></p> <p>has the meaning given by Article 429(4) of the <i>CRR</i>, as amended by the Commission Delegated Regulation (EU) 2015/62, <u>save that a <i>central bank claim</i> of a <i>firm</i> shall be netted off against a <i>deposit</i> accepted by the <i>firm</i>, provided that:</u></p> <p>(1) <u>the <i>central bank claim</i> and <i>deposit</i> are denominated in the same currency; and</u></p> <p>(2) <u>where applicable, the date of contractual maturity of the <i>central bank claim</i> is the same as, or is before, the date of contractual maturity of the <i>deposit</i>.</u></p> <p>...</p> |
| Reporting<br>Leverage Ratio<br>1.2 | Subject to 4.1, a <i>firm</i> must complete the data item FSA083 using the template for the <i>data item</i> set out here <a href="#">here</a> .   |

### Interpretation

5. Interpretative provisions (including definitions) of the *PRA Rulebook* apply to this direction in the same way they apply to the *PRA Rulebook*.

**[Decision maker name]**

**[Decision maker role]**

**Prudential Regulation Authority**