

Leverage Review: Corresponding CRR rules

This annex sets out whether and, if so, how CRR rules made in PS21/21 correspond to a provision of the CRR or a CRR level 2 regulation immediately before it was revoked by HM Treasury.¹

Revocation	Corresponding CRR rule
Article 429 (Calculation of the leverage ratio) of the CRR	Article 429 of Chapter 3 of the Leverage Ratio (CRR) Part
Article 429a (Exposure value of derivatives) of the CRR	Articles 429c and 429d of Chapter 3 of the Leverage Ratio (CRR) Part
Article 429b (Counterparty credit risk add-on for repurchase transactions, securities or commodities lending or borrowing transactions, long settlement transactions and margin lending transactions) of the CRR	Article 429e of Chapter 3 of the Leverage Ratio (CRR) Part
Article 430 (Reporting on prudential requirements and financial information) of the CRR	No corresponding CRR rule
Article 451 (Leverage) of the CRR	Article 451 of Chapter 4 of the Disclosure (CRR) Part
Article 499 (Leverage) of the CRR	No corresponding CRR rule
Article 500b (Temporary exclusion of certain exposures to central banks from the total exposure measure in view of the COVID-19 pandemic) of the CRR Part	No corresponding CRR rule
Article 500d (Calculation of the exposure value of regular-way purchases and sales awaiting settlement in view of the COVID-19 pandemic) of the CRR	Article 429g of Chapter 3 of the Leverage Ratio (CRR) Part.
Part 2 (PRA) of Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council	No corresponding CRR rules
Part 2 (PRA) of Commission Implementing Regulation (EU) 2016/200 of 15 February 2016 laying down implementing technical standards with regard to disclosure of the leverage ratio for institutions, according to Regulation (EU) No 575/2013 of the European Parliament and of the Council	No corresponding CRR rules

¹ This document does not constitute the updated document setting out how CRR rules correspond to revoked provisions which the PRA is required to publish from time-to-time in accordance with Section 5(4) Financial Services Act 2021. The PRA will publish that document in due course.