Definitions

1.1 In these requirements the following definitions shall apply:

- **common equity tier 1 capital** has the meaning given in the Leverage Ratio Part of the PRA Rulebook.
- **countercyclical leverage ratio buffer** has the meaning given in the Leverage Ratio Part of the PRA Rulebook.
- **firm** means [to be specified in the individual requirement].
- **G-SII additional leverage ratio buffer** means the amount of common equity tier 1 capital the firm must calculate in accordance with 2.1.
- **leverage ratio** has the meaning given in the Leverage Ratio Part of the PRA Rulebook.
- **total exposure measure** has the meaning given in the Leverage Ratio Part of the PRA Rulebook.

1.2 Unless otherwise specified, italicised expressions used in these requirements have the meaning given in the Glossary in the PRA Rulebook.

**G-SII additional leverage ratio buffer**

2.1 The firm must calculate a G-SII additional leverage ratio buffer of common equity tier 1 capital equal to

(a) [amount to be specified in the individual requirement]% multiplied by 35%;

(b) the firm’s total exposure measure.

2.2 The firm must not count common equity tier 1 capital that is maintained for the purposes of its countercyclical leverage ratio buffer (calculated in accordance with Leverage Ratio 4.1) and its minimum leverage ratio (in accordance with the requirement in Leverage Ratio 3.1) towards the calculation in 2.1.

2.3 The firm must notify the PRA immediately if, at any time, it does not hold, or is likely not to hold, an amount and quality of capital that is equal to or greater than its G-SII additional leverage ratio buffer.

2.4 When the firm is required to make a notification to the PRA under 2.3, it must prepare a capital plan and submit it to the PRA no later than 5 business days after the firm identified that the notification was necessary.

2.5 The capital plan must include the following:

(1) measures to secure that the amount of the firm’s common equity tier 1 capital is equal to or greater than the firm’s G-SII additional leverage ratio buffer; and

(2) a plan and timeframe for the measures outlined for the purposes of 2.5(1).

**Level of application of the G-SII additional leverage ratio buffer**

2.6 If the firm is a parent institution in a Member State it must comply with these requirements on the basis of its consolidated situation.
2.7 If the firm is controlled by a parent financial holding company in a Member State or a parent mixed financial holding company in a Member State for which the PRA is responsible for supervision on a consolidated basis under Article 111 of the CRD, it must comply with these requirements on the basis of the consolidated situation of that holding company.

**Reporting and Disclosure of the G-SII additional leverage ratio buffer**

2.8 Subject to 2.9 and 2.10, the firm must report information relating to its G-SII additional leverage ratio buffer in data item FSA083 in accordance with the Reporting Leverage Ratio Part of the PRA Rulebook.

2.9 For 12 months from the date that the Reporting Leverage Ratio Part of the PRA Rulebook comes into force the firm must, instead of completing the data item referred to in 2.8, report information relating to its G-SII additional leverage ratio buffer in data item FSA084 in accordance with the Reporting Leverage Ratio Part of the PRA Rulebook.

2.10 The firm must comply with the Public Disclosure Part of the PRA Rulebook with rule 3.3 modified as follows:

3.3 A firm must disclose each of the following quarterly as at the relevant quarterly end date:

1. leverage ratio;
2. average exposure measure;
3. average leverage ratio; and
4. countercyclical leverage ratio buffer; and
5. G-SII additional leverage ratio buffer.

**Effective Date**

3.1 These requirements take effect on [date to be specified in the individual requirement].

**General**

4.1 The requirements apply in addition to the PRA’s leverage ratio rules and the PRA’s expectations set out in SS45/15 and SS46/15.

17 December 2015