

Supervisory Statement | SS46/15

UK leverage ratio: instructions for completing data items FSA083 and FSA084

October 2017

(Updating December 2015)



BANK OF ENGLAND
PRUDENTIAL REGULATION
AUTHORITY



1 January 2019: this document has been updated, please see: <https://www.bankofengland.co.uk/prudential-regulation/publication/2015/uk-leverage-ratio-instructions-for-completing-data-items-ss>



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1 Introduction

1.1 This supervisory statement is addressed to those Capital Requirements Regulation (CRR) firms regulated by the Prudential Regulation Authority (PRA) that are required to submit supervisory reports under the Reporting Leverage Ratio Part of the PRA Rulebook. Its purpose is to set out the PRA's expectations for how firms should complete the data items required under Chapter 3 and Chapter 4 of the Part. This will ensure a consistent reporting framework to enable the PRA to use the information collected efficiently and effectively. It allows the PRA to meet its objectives of promoting the safety and soundness of firms, as it enables the PRA to monitor firms' compliance with the requirement to maintain adequate financial resources and with other requirements and standards under the regulatory system.

2 Completing data items

2.1 The instructions included in the links below form part of this supervisory statement. Italicised text in the instructions has the same meaning given in the Leverage Ratio and Reporting Leverage Ratio Part of the Rulebook, or in the PRA Rulebook Glossary.

- Instructions for completing FSA083 (Leverage Ratio Template):
www.bankofengland.co.uk/pradocuments/crdiv/fsa083instructions.pdf.
- Instructions for completing FSA084 (Leverage Ratio – Transitional Template):
www.bankofengland.co.uk/pradocuments/crdiv/fsa084instructions.pdf.

Annex – SS46/15 updates

This annex details changes made to SS46/15 following its initial publication in December 2015 following PS27/15 ‘Implementing a UK leverage ratio framework’.¹

2017

3 October 2017

This SS was updated following publication of PS21/17 ‘UK Leverage Ratio treatment of claims on central banks’.² It has been updated to link to the new reporting template.³

1 www.bankofengland.co.uk/prudential-regulation/publication/2015/ps2715.aspx.

2 www.bankofengland.co.uk/prudential-regulation/publication/2017/ps2117.aspx.

3 Available at: www.bankofengland.co.uk/prudential-regulation/regulatorydata/forms/crd-firms.aspx.