Near-final Policy Statement: Ensuring the resilience of CCPs - Annex 6: Transposition table

This table provides a list of the assimilated law provisions in (i) Title III, IV and V of UK EMIR, (ii) Commission Delegated Regulation (EU) No 152/2013, (iii) Commission Delegated Regulation (EU) No 153/2013, (iv) Commission Implementing Regulation (EU) No 1249/2012, and (v) Commission Implementing Regulation (EU) No 484/2014 which the Bank intends to restate with some changes in its FMI Rulebook. It is intended solely as an illustrative tool to be read alongside the relevant Bank's draft rule instruments and related policy materials published as part of this consultation. The table does not include assimilated law provisions which the Bank is not proposing to restate or those that the Bank proposes to include in supporting policy documents.

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
EMIR	Article 2		Definitions	Interpretation / Glossary Part	
EMIR	Article 16	1	Capital requirements	Capital	2.1
EMIR	Article 16	2	Capital requirements	Capital	2.2
EMIR	Article 25	2b	Recognition of a third-country CCP	Overseas CCPs	3.1
EMIR	Article 25	4B	Recognition of a third-country CCP	Overseas CCPs	2.2, 4.1
EMIR	Article 25b	1	Ongoing compliance with the conditions for recognition	Overseas CCPs	4.2
EMIR	Article 26	1	General provisions	Management and Governance	2.1
EMIR	Article 26	2	General provisions	Management and Governance	2.2
EMIR	Article 26	3	General provisions	Management and Governance	2.3
EMIR	Article 26	4	General provisions	Management and Governance	2.4
EMIR	Article 26	5	General provisions	Management and Governance	2.5
EMIR	Article 26	6	General provisions	Management and Governance	2.6
EMIR	Article 26	7	General provisions	Management and Governance	2.7
EMIR	Article 26	8	General provisions	Management and Governance	2.8
EMIR	Article 27	1	Senior management and the board	Management and Governance	12.1
EMIR	Article 27	2	Senior management and the board	Management and Governance	12.2, 12.3, 12.4, 12.5
EMIR	Article 27	3	Senior management and the board	Management and Governance	12.6
EMIR	Article 28	1	Risk committee	Management and Governance	13.1
EMIR	Article 28	2	Risk committee	Management and Governance	13.2, 13.3, 13.4
EMIR	Article 28	3	Risk committee	Management and Governance	13.5, 13.6, 13.7
EMIR	Article 28	4	Risk committee	Management and Governance	13.8, 13.9
EMIR	Article 28	5	Risk committee	Management and Governance	13.10
EMIR	Article 29	1	Record keeping	Record Keeping	2.1
EMIR	Article 29	2	Record keeping	Record Keeping	2.2
EMIR	Article 29	3	Record keeping	Record Keeping	2.3
EMIR	Article 31	1	Information to competent authority	Management and Governance	12.7
EMIR	Article 33	1	Conflicts of interest	Management and Governance	11.1, 11.2
EMIR	Article 33	2	Conflicts of interest	Management and Governance	11.3
EMIR	Article 33	3	Conflicts of interest	Management and Governance	11.4
EMIR	Article 33	4	Conflicts of interest	Management and Governance	11.5, 11.5(1)
EMIR	Article 33	4	Conflicts of interest	Management and Governance	11.5(2)
EMIR	Article 33	5	Conflicts of interest	Management and Governance	11.6
EMIR	Article 33	5	Conflicts of interest	Management and Governance	11.7
EMIR	Article 34	1	Business continuity	Business Continuity	2.1, 5.1(2)(b)
EMIR	Article 34	2	Business continuity	Business Continuity	2.2
EMIR	Article 35	1	Outsourcing	Operational Resilience	2.1, 2.2
EMIR	Article 35	2	Outsourcing	Operational Resilience	2.3
EMIR	Article 35	3	Outsourcing	Operational Resilience	2.4
EMIR	Article 36	1	General provisions	Conduct of Business	2.1

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
EMIR	Article 36	2	General provisions	Conduct of Business	2.2
EMIR	Article 37	1	Participation requirements	Conduct of Business	3.1
EMIR	Article 37	2	Participation requirements	Conduct of Business	3.3, 3.4
EMIR	Article 37	3	Participation requirements	Conduct of Business	3.5
EMIR	Article 37	4	Participation requirements	Conduct of Business	3.6
EMIR	Article 37	5	Participation requirements	Conduct of Business	3.7
EMIR	Article 37	6	Participation requirements	Conduct of Business	3.8
EMIR	Article 38	1	Transparency	Conduct of Business	4.1, 3.9, 4.2
EMIR	Article 38	2	Transparency	Conduct of Business	4.3
EMIR	Article 38	3	Transparency	Conduct of Business	4.4, 4.5
EMIR	Article 38	4	Transparency	Conduct of Business	4.6
EMIR	Article 38	5	Transparency	Conduct of Business	4.7
EMIR	Article 38	6	Transparency	Margin Requirements	5.1
EMIR	Article 38	7	Transparency	Margin Requirements	4.3(1), (2), and (5)
EMIR	Article 39	1	Segregation and portability	Conduct of Business	5.1
EMIR	Article 39	2	Segregation and portability	Conduct of Business	5.2
EMIR	Article 39	3	Segregation and portability	Conduct of Business	5.3, 5.4
EMIR	Article 39	6	Segregation and portability	Conduct of Business	5.5
EMIR	Article 39	7	Segregation and portability	Conduct of Business	5.6
EMIR	Article 39	8	Segregation and portability	Conduct of Business	5.7, 5.8
EMIR	Article 39	9	Segregation and portability	Conduct of Business	5.9
EMIR	Article 39	10	Segregation and portability	Conduct of Business	5.10
EMIR	Article 40		Exposure management	Exposure Management	2
EMIR	Article 41	1	Margin requirements	Margin Requirements	2.1, 2.3, 2.4(1), 2.5
EMIR	Article 41	2	Margin requirements	Margin Requirements	3.1, 3.2
EMIR	Article 41	3	Margin requirements	Margin Requirements	2.6
EMIR	Article 41	4	Margin requirements	Margin Requirements	2.8, 2.9
EMIR	Article 42	1	Default fund	Default Fund	2.1, 2.2
EMIR	Article 42	2	Default fund	Default Fund	2.3
EMIR	Article 42	3	Default fund	Default Fund	2.4, 2.5
EMIR	Article 42	4	Default fund	Default Fund	2.6
EMIR	Article 43	1	Other financial resources	Default waterfall	2.1, 2.2(1), 2.8
EMIR	Article 43	2	Other financial resources	Default waterfall	2.1
EMIR	Article 43	3	Other financial resources	Default waterfall	3.5
EMIR	Article 44	1	Liquidity risk controls	Liquidity Risk Controls	2.1, 2.2, 2.3
EMIR	Article 45	1	Default waterfall	Default waterfall	3.1
EMIR	Article 45	2	Default waterfall	Default waterfall	3.2
EMIR	Article 45	3	Default waterfall	Default waterfall	3.3, 3.4
EMIR	Article 45	4	Default waterfall	Default waterfall	3.3, 3.6
EMIR	Article 46	1	Collateral requirements	Collateral	2.1, 2.2, 2.3
EMIR	Article 46	2	Collateral requirements	Collateral	2.4
EMIR	Article 47	1	Investment policy	Investment Policy	2.1
EMIR	Article 47	2	Investment policy	Investment Policy	2.2
EMIR	Article 47	3	Investment policy	Investment Policy	2.3(1), 2.3(2)

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
EMIR	Article 47	4	Investment policy	Investment Policy	2.4
EMIR	Article 47	5	Investment policy	Investment Policy	2.5
EMIR	Article 47	6	Investment policy	Investment Policy	2.6
EMIR	Article 47	7	Investment policy	Investment Policy	2.7
EMIR	Article 48	1	Default procedures	Default Procedures	2.1, 2.2
EMIR	Article 48	2	Default procedures	Default Procedures	2.3
EMIR	Article 48	3	Default procedures	Default Procedures	2.4
EMIR	Article 48	4	Default procedures	Default Procedures	2.5, 2.6
EMIR	Article 48	5	Default procedures	Default Procedures	2.7, 2.9
EMIR	Article 48	6	Default procedures	Default Procedures	2.8, 2.9
EMIR	Article 48	7	Default procedures	Default Procedures	2.10, 2.11
EMIR	Article 49	1	Review of models, stress testing and back testing	Review and Testing of Models and Parameters	2.1, 2.2, 2.4
EMIR	Article 49	1e	Review of models, stress testing and back testing	Review and Testing of Models and Parameters	13.4
EMIR	Article 49	2	Review of models, stress testing and back testing	Default Procedures	2.12, 3.1
EMIR	Article 49	3	Review of models, stress testing and back testing	Review and Testing of Models and Parameters	14.2
EMIR	Article 50	1	Settlement	Settlement	2.1
EMIR	Article 50	2	Settlement	Settlement	2.2
EMIR	Article 50	3	Settlement	Settlement	2.3
EMIR	Article 50a	1	Calculation of KCCP	Capital Calculations and Reporting	2.1
EMIR	Article 50a	2	Calculation of KCCP	Capital Calculations and Reporting	2.2
EMIR	Article 50a	2	Calculation of KCCP	Capital Calculations and Reporting	4.1
EMIR	Article 50b		General rules for the calculation of KCCP	Capital Calculations and Reporting	3.1
EMIR	Article 50c	1	Reporting of information	Capital Calculations and Reporting	5.1
EMIR	Article 50c	2	Reporting of information	Capital Calculations and Reporting	5.2
EMIR	Article 50d		Calculation of specific items to be reported by the CCP	Capital Calculations and Reporting	6.1(1), 6.1(2)
EMIR	Article 51	1	Interoperability arrangements	Interoperability	2.1
EMIR	Article 51	2	Interoperability arrangements	Interoperability	3.1
EMIR	Article 52	1	Risk management	Interoperability	4.1 - 4.3
EMIR	Article 52	2	Risk management	Interoperability	4.4
EMIR	Article 52	3	Risk management	Interoperability	4.5
EMIR	Article 53	1	Provision of margins among CCPs	Interoperability	5.1
EMIR	Article 53	2	Provision of margins among CCPs	Interoperability	5.2
EMIR	Article 53	3	Provision of margins among CCPs	Interoperability	5.3
EMIR	Article 53	4	Provision of margins among CCPs	Interoperability	5.4
EMIR	Article 53	5	Provision of margins among CCPs	Interoperability	5.4
EMIR	Article 54	1	Approval of interoperability arrangements	Interoperability	2.1
Commission Implementing Regulation (EU) No 1249/2012	Article 1	1	Formats of records	Record Keeping	3.3
Commission Implementing Regulation (EU) No 1249/2012	Article 1	2	Formats of records	Record Keeping	4.5
Commission Implementing Regulation (EU) No 1249/2012	Article 1	3	Formats of records	Record Keeping	5.3
Commission Implementing Regulation (EU) No 1249/2012	Article 1	4	Formats of records	Record Keeping	2.10(2)
Commission Delegated Regulation (EU) No 152/2013	Article 1	1	Capital requirements	Capital	3.1

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
Commission Delegated Regulation (EU) No 152/2013	Article 1	2	Capital requirements	Capital	3.3
Commission Delegated Regulation (EU) No 152/2013	Article 1	3	Capital requirements	Capital	3.4, 3.5
Commission Delegated Regulation (EU) No 152/2013	Article 1	4	Capital requirements	Capital	3.6
Commission Delegated Regulation (EU) No 152/2013	Article 2	1	Capital requirements for winding down or restructuring	Capital	4.1
Commission Delegated Regulation (EU) No 152/2013	Article 2	2	Capital requirements for winding down or restructuring	Capital	4.2, 4.3(1)
Commission Delegated Regulation (EU) No 152/2013	Article 2	3	Capital requirements for winding down or restructuring	Capital	4.3(2)
Commission Delegated Regulation (EU) No 152/2013	Article 2	4	Capital requirements for winding down or restructuring	Capital	4.4
Commission Delegated Regulation (EU) No 152/2013	Article 3	1	Capital requirements for operational and legal risks	Capital	5.1
Commission Delegated Regulation (EU) No 152/2013	Article 3	2	Capital requirements for operational and legal risks	Capital	5.1
Commission Delegated Regulation (EU) No 152/2013	Article 3	3	Capital requirements for operational and legal risks	Capital	5.2(1), 5.2(2), 5.4
Commission Delegated Regulation (EU) No 152/2013	Article 3	4	Capital requirements for operational and legal risks	Capital	5.2(3), 5.3
Commission Delegated Regulation (EU) No 152/2013	Article 3	5	Capital requirements for operational and legal risks	Capital	5.5
Commission Delegated Regulation (EU) No 152/2013	Article 4	1	Capital requirements for credit risk, counterparty credit risk and market risk which are not already covered by specific financial resources as referred to in Articles 41 to 44 of Regulation (EU) No 648/2012	Capital	7.1
Commission Delegated Regulation (EU) No 152/2013	Article 4	2	Capital requirements for credit risk, counterparty credit risk and market risk which are not already covered by specific financial resources as referred to in Articles 41 to 44 of Regulation (EU) No 648/2013	Capital	7.2
Commission Delegated Regulation (EU) No 152/2013	Article 4	3	Capital requirements for credit risk, counterparty credit risk and market risk which are not already covered by specific financial resources as referred to in Articles 41 to 44 of Regulation (EU) No 648/2014	Capital	7.3(1)
Commission Delegated Regulation (EU) No 152/2013	Article 4	4	Capital requirements for credit risk, counterparty credit risk and market risk which are not already covered by specific financial resources as referred to in Articles 41 to 44 of Regulation (EU) No 648/2015	Capital	7.3(2)
Commission Delegated Regulation (EU) No 152/2013	Article 4	5	Capital requirements for credit risk, counterparty credit risk and market risk which are not already covered by specific financial resources as referred to in Articles 41 to 44 of Regulation (EU) No 648/2016	Capital	7.4
Commission Delegated Regulation (EU) No 152/2013	Article 5	1	Capital requirements for business risk	Capital	9.1, 9.4(1)
Commission Delegated Regulation (EU) No 152/2013	Article 5	2	Capital requirements for business risk	Capital	9.2, 9.3
Commission Delegated Regulation (EU) No 153/2013	Article 1		Definitions	Glossary	
Commission Delegated Regulation (EU) No 153/2013	Article 3	1	Governance arrangements	Management and Governance	3.1
Commission Delegated Regulation (EU) No 153/2013	Article 3	2	Governance arrangements	Management and Governance	3.2
Commission Delegated Regulation (EU) No 153/2013	Article 3	3	Governance arrangements	Management and Governance	3.3, 3.4
Commission Delegated Regulation (EU) No 153/2013	Article 3	4	Governance arrangements	Management and Governance	3.5
Commission Delegated Regulation (EU) No 153/2013	Article 3	6	Governance arrangements	Management and Governance	3.6

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
Commission Delegated Regulation (EU) No 153/2013	Article 4	1	Risk management and internal control mechanisms	Management and Governance	4.1, 4.2
Commission Delegated Regulation (EU) No 153/2013	Article 4	2	Risk management and internal control mechanisms	Management and Governance	4.3
Commission Delegated Regulation (EU) No 153/2013	Article 4	3	Risk management and internal control mechanisms	Management and Governance	4.4, 4.5
Commission Delegated Regulation (EU) No 153/2013	Article 4	4	Risk management and internal control mechanisms	Management and Governance	4.6
Commission Delegated Regulation (EU) No 153/2013	Article 4	5	Risk management and internal control mechanisms	Management and Governance	4.7(1), 4.7(2)
Commission Delegated Regulation (EU) No 153/2013	Article 4	6	Risk management and internal control mechanisms	Management and Governance	4.8, 4.9
Commission Delegated Regulation (EU) No 153/2013	Article 4	7	Risk management and internal control mechanisms	Management and Governance	4.10
Commission Delegated Regulation (EU) No 153/2013	Article 4	8	Risk management and internal control mechanisms	Management and Governance	4.11
Commission Delegated Regulation (EU) No 153/2013	Article 5	1	Compliance policy and procedures	Management and Governance	5.1
Commission Delegated Regulation (EU) No 153/2013	Article 5	2	Compliance policy and procedures	Management and Governance	5.2 - 5.5
Commission Delegated Regulation (EU) No 153/2013	Article 5	3	Compliance policy and procedures	Management and Governance	5.6
Commission Delegated Regulation (EU) No 153/2013	Article 5	4	Compliance policy and procedures	Management and Governance	5.7, 5.8
Commission Delegated Regulation (EU) No 153/2013	Article 6	1	Compliance function	Management and Governance	6.1
Commission Delegated Regulation (EU) No 153/2013	Article 6	2	Compliance function	Management and Governance	6.2
Commission Delegated Regulation (EU) No 153/2013	Article 7	1	Organisational structure and separation of the reporting lines	Management and Governance	7.1 - 7.3
Commission Delegated Regulation (EU) No 153/2013	Article 7	2	Organisational structure and separation of the reporting lines	Management and Governance	7.4
Commission Delegated Regulation (EU) No 153/2013	Article 7	3	Organisational structure and separation of the reporting lines	Management and Governance	7.5
Commission Delegated Regulation (EU) No 153/2013	Article 7	3	Organisational structure and separation of the reporting lines	Management and Governance	7.6 - 7.8
Commission Delegated Regulation (EU) No 153/2013	Article 8	3	Remuneration policy	Management and Governance	8.1, 8.2
Commission Delegated Regulation (EU) No 153/2013	Article 8	4	Remuneration policy	Management and Governance	8.3
Commission Delegated Regulation (EU) No 153/2013	Article 9	1	Information technology systems	Operational Resilience	3.1 - 3.5
Commission Delegated Regulation (EU) No 153/2013	Article 9	2	Information technology systems	Operational Resilience	3.6, 3.7
Commission Delegated Regulation (EU) No 153/2013	Article 9	3	Information technology systems	Operational Resilience	3.8(1), 3.8(2)
Commission Delegated Regulation (EU) No 153/2013	Article 9	4	Information technology systems	Operational Resilience	3.8(3)
Commission Delegated Regulation (EU) No 153/2013	Article 9	5	Information technology systems	Operational Resilience	3.9, 3.10
Commission Delegated Regulation (EU) No 153/2013	Article 10	1	Disclosure	Management and Governance	9.1, 9.2
Commission Delegated Regulation (EU) No 153/2013	Article 10	2	Disclosure	Management and Governance	9.3

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
Commission Delegated Regulation (EU) No 153/2013	Article 10	3	Disclosure	Management and Governance	9.4
Commission Delegated Regulation (EU) No 153/2013	Article 11	1	Internal auditing	Management and Governance	10.1
Commission Delegated Regulation (EU) No 153/2013	Article 11	2	Internal auditing	Management and Governance	10.2(1), 10.2(3)
Commission Delegated Regulation (EU) No 153/2013	Article 11	3	Internal auditing	Management and Governance	10.3(1), 10.2(3)
Commission Delegated Regulation (EU) No 153/2013	Article 11	4	Internal auditing	Management and Governance	10.3(2), 10.4, 10.5
Commission Delegated Regulation (EU) No 153/2013	Article 11	5	Internal auditing	Management and Governance	10.6
Commission Delegated Regulation (EU) No 153/2013	Article 12	1	General requirements	Record Keeping	2.4
Commission Delegated Regulation (EU) No 153/2013	Article 12	2	General requirements	Record Keeping	2.5
Commission Delegated Regulation (EU) No 153/2013	Article 12	3	General requirements	Record Keeping	2.6
Commission Delegated Regulation (EU) No 153/2013	Article 12	4	General requirements	Record Keeping	2.7
Commission Delegated Regulation (EU) No 153/2013	Article 12	5	General requirements	Record Keeping	2.8
Commission Delegated Regulation (EU) No 153/2013	Article 12	6	General requirements	Record Keeping	2.9
Commission Delegated Regulation (EU) No 153/2013	Article 12	7	General requirements	Record Keeping	2.11
Commission Delegated Regulation (EU) No 153/2013	Article 13	1	Transaction records	Record Keeping	3.1
Commission Delegated Regulation (EU) No 153/2013	Article 13	2	Transaction records	Record Keeping	3.2
Commission Delegated Regulation (EU) No 153/2013	Article 14	1	Position records	Record Keeping	4.1, 4.2
Commission Delegated Regulation (EU) No 153/2013	Article 14	2	Position records	Record Keeping	4.3
Commission Delegated Regulation (EU) No 153/2013	Article 14	3	Position records	Record Keeping	4.4
Commission Delegated Regulation (EU) No 153/2013	Article 15	1	Business records	Record Keeping	5.1
Commission Delegated Regulation (EU) No 153/2013	Article 15	2	Business records	Record Keeping	5.2
Commission Delegated Regulation (EU) No 153/2013	Article 16		Records of data reported to a trade repository	Record Keeping	6.1
Commission Delegated Regulation (EU) No 153/2013	Article 17	1	Strategy and policy	Business Continuity	3.1(1), 3.1(2)
Commission Delegated Regulation (EU) No 153/2013	Article 17	2	Strategy and policy	Business Continuity	3.2(1), 3.2(2)
Commission Delegated Regulation (EU) No 153/2013	Article 17	3	Strategy and policy	Business Continuity	3.2(3)(a), 3.2(3)(b)
Commission Delegated Regulation (EU) No 153/2013	Article 17	4	Strategy and policy	Business Continuity	3.1(3)
Commission Delegated Regulation (EU) No 153/2013	Article 17	5	Strategy and policy	Business Continuity	3.4(1), 3.4(2), 3.4(3)
Commission Delegated Regulation (EU) No 153/2013	Article 17	6	Strategy and policy	Business Continuity	3.2(4), 3.2(5)

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
Commission Delegated Regulation (EU) No 153/2013	Article 17	7	Strategy and policy	Business Continuity	3.3
Commission Delegated Regulation (EU) No 153/2013	Article 18	1	Business impact analysis	Business Continuity	4.1(1), 4.1(2)
Commission Delegated Regulation (EU) No 153/2013	Article 18	2	Business impact analysis	Business Continuity	4.2
Commission Delegated Regulation (EU) No 153/2013	Article 18	3	Business impact analysis	Business Continuity	4.3(1), 4.3(2)
Commission Delegated Regulation (EU) No 153/2013	Article 18	4	Business impact analysis	Business Continuity	4.4(1), 4.4(2), 4.4(3)
Commission Delegated Regulation (EU) No 153/2013	Article 19	1	Disaster recovery	Business Continuity	5.1(1), 5.1(2)(a)
Commission Delegated Regulation (EU) No 153/2013	Article 19	2	Disaster recovery	Business Continuity	5.2(1), 5.2(2)
Commission Delegated Regulation (EU) No 153/2013	Article 19	3	Disaster recovery	Business Continuity	5.3
Commission Delegated Regulation (EU) No 153/2013	Article 19	4	Disaster recovery	Business Continuity	5.4
Commission Delegated Regulation (EU) No 153/2013	Article 20	1	Testing and monitoring	Business Continuity	6.1(1), 6.1(2)
Commission Delegated Regulation (EU) No 153/2013	Article 20	2	Testing and monitoring	Business Continuity	6.2
Commission Delegated Regulation (EU) No 153/2013	Article 21	1	Maintenance	Business Continuity	7.1
Commission Delegated Regulation (EU) No 153/2013	Article 21	2	Maintenance	Business Continuity	7.2
Commission Delegated Regulation (EU) No 153/2013	Article 21	3	Maintenance	Business Continuity	7.3, 7.4
Commission Delegated Regulation (EU) No 153/2013	Article 22	1	Crisis management	Business Continuity	8.1, 8.2, 8.3
Commission Delegated Regulation (EU) No 153/2013	Article 22	2	Crisis management	Business Continuity	8.4(1)
Commission Delegated Regulation (EU) No 153/2013	Article 22	3	Crisis management	Business Continuity	8.5
Commission Delegated Regulation (EU) No 153/2013	Article 23	1	Communication	Business Continuity	8.4(2)
Commission Delegated Regulation (EU) No 153/2013	Article 23	2	Communication	Business Continuity	9.1
Commission Delegated Regulation (EU) No 153/2013	Article 24	1	Percentage	Margin Requirements	3.4, 3.5(1), 3.5(2)
Commission Delegated Regulation (EU) No 153/2013	Article 24	2	Percentage	Margin Requirements	3.6
Commission Delegated Regulation (EU) No 153/2013	Article 24	3	Percentage	Margin Requirements	3.7
Commission Delegated Regulation (EU) No 153/2013	Article 24	4	Percentage	Margin Requirements	3.8, 3.5(3)
Commission Delegated Regulation (EU) No 153/2013	Article 25	1	Time horizon for the calculation of historical volatility	Margin Requirements	3.9, 3.10
Commission Delegated Regulation (EU) No 153/2013	Article 25	2	Time horizon for the calculation of historical volatility	Margin requirements	3.11
Commission Delegated Regulation (EU) No 153/2013	Article 25	3	Time horizon for the calculation of historical volatility	Margin Requirements	3.12
Commission Delegated Regulation (EU) No 153/2013	Article 26	1	Time horizons for the liquidation period	Margin Requirements	3.13

Assimilated law	Provision number	Paragraph number	Provision title	BANK RULEBOOK PART	BANK RULEBOOK REFERENCE NUMBER
Commission Delegated Regulation (EU) No 153/2013	Article 26	2	Time horizons for the liquidation period	Margin Requirements	3.14
Commission Delegated Regulation (EU) No 153/2013	Article 26	3	Time horizons for the liquidation period	Margin Requirements	3.15
Commission Delegated Regulation (EU) No 153/2013	Article 26	4	Time horizons for the liquidation period	Margin Requirements	3.16
Commission Delegated Regulation (EU) No 153/2013	Article 27	1	Portfolio margining	Margin Requirements	2.10
Commission Delegated Regulation (EU) No 153/2013	Article 27	2	Portfolio margining	Margin Requirements	2.11
Commission Delegated Regulation (EU) No 153/2013	Article 27	3	Portfolio margining	Margin Requirements	2.12
Commission Delegated Regulation (EU) No 153/2013	Article 27	4	Portfolio margining	Margin Requirements	2.13, 2.14
Commission Delegated Regulation (EU) No 153/2013	Article 27	5	Portfolio margining	Margin Requirements	2.15
Commission Delegated Regulation (EU) No 153/2013	Article 28	1	Procyclicality	Margin Requirements	2.4(2), 2.4(3), 3.17, 3.18
Commission Delegated Regulation (EU) No 153/2013	Article 28	2	Procyclicality	Margin Requirements	2.4(1), 3.19
Commission Delegated Regulation (EU) No 153/2013	Article 29	1	Framework and governance	Default Fund	3.1, 3.2
Commission Delegated Regulation (EU) No 153/2013	Article 29	2	Framework and governance	Default Fund	3.3, 3.4
Commission Delegated Regulation (EU) No 153/2013	Article 29	3	Framework and governance	Default Fund	3.5, 3.6
Commission Delegated Regulation (EU) No 153/2013	Article 30	1	Identifying extreme but plausible market conditions	Default Fund	4.1(1) - 4.1(3)
Commission Delegated Regulation (EU) No 153/2013	Article 30	2	Identifying extreme but plausible market conditions	Default Fund	4.1(4)
Commission Delegated Regulation (EU) No 153/2013	Article 30	3	Identifying extreme but plausible market conditions	Default Fund	4.1(5), 4.1(6)
Commission Delegated Regulation (EU) No 153/2013	Article 31		Reviewing extreme but plausible scenarios	Default Fund	5.1, 5.2, 5.3
Commission Delegated Regulation (EU) No 153/2013	Article 32	1	Assessment of liquidity risk	Liquidity Risk Controls	3.1(1), 3.10
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Commission Delegated Regulation (EU) No 153/2013	Article 33	1	Access to liquidity	Liquidity Risk Controls	4.1
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