Bank of England PRA

PRA Firm Engagement Portal

TRANSACTION CATALOGUE

Available CRR[1] and Banking Rule Permissions[2]:

Transaction Name:	Rule Reference(s):
Capital - Classify new instruments as CET1	Own Funds (CRR): Article 26(3)
Capital - Reducing own funds (instruments)	Own Funds (CRR): Article 77(1)(a)
Capital - Reducing own funds (share premium accounts)	Own Funds (CRR): Article 77(1)(b)
Counterparty Credit Risk (IMM) - Reversion to less sophisticated approach	CRR: Article 283(5)
Credit Risk - New Application for Internal Ratings Based (IRB)	CRR: Article 143(1)
Credit Risk - Permission to use the IRB approach	Credit Risk: Internal Ratings Based Approach (CRR): Rules 1.1 and 1.2; Articles 143(1) and 143(2A)
Credit Risk - Securities financing transactions value-at-risk (SFT VaR) method	Credit Risk Mitigation (CRR): Articles 221(1), 221(10)
Credit Risk - Unrated Corporate Exposures	Credit Risk: Standardised Approach (CRR): Article 122(6)
Credit Risk (IRB) - Permanent partial use	CRR: Article 150
Credit Risk (IRB) - Reversion to less sophisticated approach	CRR: Article 149
International subsidiary approach	Required Level of Own Funds (CRR): Rule 5.1

[1] Under the Capital Requirements Regulation (CRR); or section 144G or section 192XC of the Financial Services and Markets Act 2000 (FSMA).
[2] Under section 138BA of the Financial Services and Markets Act 2000 (FSMA).

Large Exposures - Core UK Group (CUG)	CRR: Article 113(6)
Large Exposures - Non-core large exposures group (NCLEG)	Large Exposures (CRR): Article 400(2)(c)
Large Exposures - Sovereign Exemption (Central Banks)	Large Exposures (CRR): Article 400(2)(g)
Large Exposures - Sovereign Exemption (Central Governments)	Large Exposures (CRR): Article 400(2)(h)
Large Exposures - Special Circumstance Exemptions	Large Exposures (CRR): Article 396(1)
Level of Application - Individual Consolidation	CRR: Article 9
Liquidity - Domestic Sub-group (DolSub)	Liquidity (CRR): Rule 2.2
Liquidity - Interdependent Assets and Liabilities	Liquidity (CRR): Article 428f
Liquidity - Preferential treatment (Group inflows)	Liquidity (CRR): Article 425(4)
Liquidity - Preferential treatment (Group outflows)	Liquidity (CRR): Article 422(8)
Liquidity Coverage Ratio - Exemption for religious restrictions on interest-bearing assets	Liquidity Coverage Ratio (CRR): Article 12(3)
Liquidity Coverage Ratio - Higher Group inflow rates	Liquidity Coverage Ratio (CRR): Article 34
Liquidity Coverage Ratio - Inflow cap exemption	Liquidity Coverage Ratio (CRR): Article 33
Liquidity Coverage Ratio - Netting Interdependent Inflows	Liquidity Coverage Ratio (CRR): Article 26
Market Risk - Advanced Standardised Approach (ASA)	Market Risk: Advanced Standardised Approach (CRR): Articles 325e(3), 325i(4),

	325j(1)(b)(ii), 325q(6), 325q(7), 325t(5), 325t(6)
Market Risk - Allowances for consolidated requirements	CRR: Article 325b(2)
Market Risk - Foreign Exchange Delta models	CRR: Article 352(1)
Market Risk - Options Delta models (Foreign Exchange)	CRR: Article 358(3)
Market Risk - Options Delta models (standardised approach)	CRR: Article 329(1)
Market Risk - Own Funds Requirements Internal Model Approach (IMA)	CRR: Article 363(1)
Market Risk - Simplified standardised approach (SSA) - Calculation of the overall net foreign exchange position	CRR: Article 352(2)
Market Risk - Simplified Standardised Approach (SSA) - Delta Calculation	Market Risk: Simplified Standardised Approach (CRR): Articles 329, 352(1) and 358(3)
Market Risk - Simplified Standardised Approach (SSA) - Interest rate risk sensitivity model	CRR: Article 331(1)
Market Risk - Standardised Approach (SA-CVA) for own funds requirements for Credit Valuation Adjustment (CVA) risk	Credit Valuation Adjustment Risk: Rule 5.1
Market Risk (Counterparty Credit Risk) - Internal Model Method (IMM)	CRR: Article 283(1)
Market Risk (IMA) - Permission to use Internal Models	Market Risk: Internal Model Approach (CRR): Rule 1.1
Market Risk (IMA) - Reversion to less sophisticated approach	CRR: Article 363(3)

Operational Risk (Basic Indicator Approach) - Merger, acquisition and disposal amendments	CRR: Article 315
Operational Risk (Standardised Approach) - Merger, acquisition and disposal amendments	CRR: Article 317(4)
Securitisation - Own estimates of volatility adjustments	CRR: Article 225
Securitisation (Synthetic) - Permission to revert to other method from Internal Assessment Approach	CRR: Article 265(2)
Securitisation (Synthetic) - Significant Risk Transfer	CRR: Article 245(3)
Securitisation (Traditional) - Permission to recognise Significant Risk Transfer	CRR: Article 244(3)(a)
Trading book / Non-trading book position reassignment	Trading Book (CRR): Article 104a(2)

Firms are strongly encouraged to use the Portal for submissions where applicable. Transactions not listed in this catalogue may continue to be submitted via email.