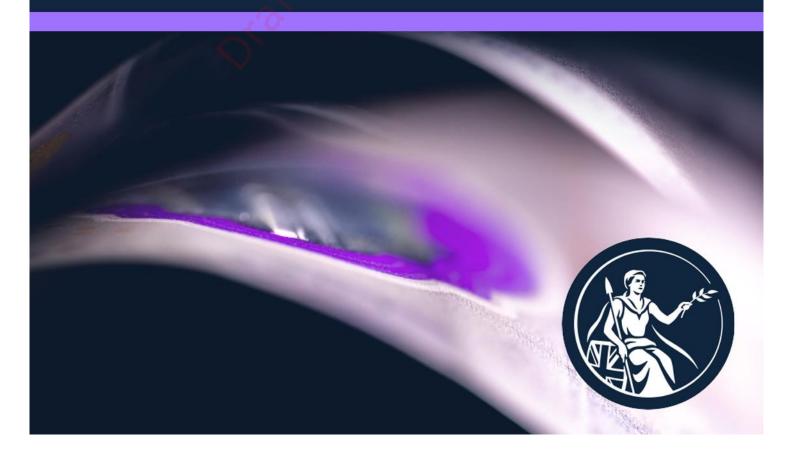
Bank of England PRA

Appendix 2 to CP19/25 – CRR Definitions: restatement in PRA Rulebook

Consultation paper | CP19/25

July 2025



Appendix 2: Amendment to \$\$13/13 Market Risk

8 Qualifying debt instruments

This chapter has been deleted.

8.1 CRR Article 336(4)(a) states that positions listed on a stock exchange in a third country, where the exchange is recognised by the competent authorities, qualify for the specific risk own funds requirements in the second row of the table in CRR Article 336.

8.2 For the purposes of this rule, the PRA recognises the following stock exchanges in third countries:

- Australian Securities Exchange Limited.
- Bermuda Stock Exchange.
- Bolsa Mexicana de Valores.
- Bourse de Montreal Inc.
- Channel Islands Stock Exchange.
- Chicago Board Options Exchange.
- Chicago Board of Trade (CBOT).
- Chicago Stock Exchange.
- Dubai Financial Market.
- EUREX (Zurich).
- Euronext Amsterdam Commodities Market.
- Hong Kong Exchanges and Clearing Limited.
- ICE Futures US, Inc.
- Indonesia Stock Exchange.
- Johannesburg Stock Exchange.
- Kansas City Board of Trade.
- Korea Exchange.
- Kuala Lumpur Stock Exchange.
- Minneapolis Grain Exchange.
- NASDAQ OMX PHLX.
- National Association of Securities Dealers Automated Quotations (NASDAQ).
- National Stock Exchange India.
- New York Stock Exchange.
- New York Mercantile Exchange Inc (NYMEX Inc.).

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- New Zealand Exchange.
- NYSE Liffe US.
- NYSE MKT.
- Osaka Securities Exchange.
- Shanghai Stock Exchange.
- Singapore Exchange.
- SIX Swiss Exchange AG.
- South African Futures Exchange.
- Stock Exchange of Mumbai.
- Stock Exchange of Thailand.
- Taiwan Stock Exchange.
- The Chicago Mercantile Exchange (CME).
- Tokyo Financial Exchange.
- Tokyo Stock Exchange.
- Toronto Stock Exchange.

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