

Bank of England PRA

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

Consultation paper | CP19/25

July 2025

Draft for consultation



Appendix 2: Amendment to SS13/13 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.).~~

- ~~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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