

Appendix 3: Thresholds for consultation in the PRA Rulebook

ID Number	Rulebook Part and citation	Amount	Measure	Amount on date brought into mechanism	Base amount for indexation
1	PRA Rulebook: Counterparty Credit Risk (CRR) – Article 273a(1)(b) (Conditions for Using Simplified Methods for Calculating the Exposure Value)	£260,000,000	On- and off-balance-sheet derivative business	£260,000,000	£260,000,000
2	PRA Rulebook: Counterparty Credit Risk (CRR) – Article 273a(2)(b) (Conditions for Using Simplified Methods for Calculating the Exposure Value)	£88,000,000	On- and off-balance-sheet derivative business	£88,000,000	£88,000,000
3	PRA Rulebook: Credit Risk Mitigation (CRR) – Article 208(3)(b) (Immovable Property Valuation)	£2,600,000	Individual mortgage loan	£2,600,000	£2,600,000
4	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR) Part 1.3, definition of large financial sector entity	£79,000,000,000	Total assets	£79,000,000,000	£79,000,000,000
5	PRA Rulebook: Credit Risk: Standardised Approach (CRR) – Article 124D(11)(b)(ii) (Valuation Requirements for Immovable	£2,600,000	Individual mortgage loan	£2,600,000	£2,600,000

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	Property for the Purposes of the Standardised Approach)				
6	PRA Rulebook: Credit Risk: Standardised Approach (CRR) – Article 124D(5)(c) (Valuation Requirements for Immovable Property for the Purposes of the Standardised Approach)	£2,600,000	Individual mortgage loan	£2,600,000	£2,600,000
7	PRA Rulebook: Credit Risk: Standardised Approach (CRR) – Article 132(8)(a)(ii) (Exposures in the Form of Units or Shares in CIUs	£500,000,000	CIU exposures	£500,000,000	£500,000,000
8	PRA Rulebook: Large Exposures (CRR) – Article 395(1) (Limits to Large Exposures) [both references] PRA Rulebook: Large Exposures (CRR) – Article 396(1) (Compliance with Large Exposures Requirements)	£130,000,000	Exposures to institutions or investment firms	£130,000,000	£130,000,000
9	PRA Rulebook: Market Risk General Provisions (CRR)– Article 325a(1)(b)	£440,000,000	On- and off-balance-sheet business that is subject to market risk	£440,000,000	£440,000,000

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10	PRA Rulebook: Trading Book (CRR) – Article 94(1)(b) (Derogation for Small Trading Book)	£44,000,000	On- and off-balance sheet trading book business	£44,000,000	£44,000,000
11	PRA Rulebook: Credit Valuation Adjustment Risk – 6.1(1) (Alternative Approach)	£88,000,000,000	Non-centrally cleared derivatives	£88,000,000,000	£88,000,000,000
12	PRA Rulebook: Groups– Article 19(1)(a) (Entities excluded from the scope of prudential consolidation)	£8,800,000	Total assets and off-balance sheet items	£8,800,000	£8,800,000
13	PRA Rulebook: Reporting Pillar 2– 2.9	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
14	PRA Rulebook: SDDT Regime – General Application – 2.1(1)(a) (Small Domestic Deposit Takers Criteria)	£20,000,000,000	Total assets	£20,000,000,000	£20,000,000,000
15	PRA Rulebook: SDDT Regime – General Application – 2.1(1)(b) (Small Domestic Deposit Takers Criteria)	£20,000,000,000	Total assets	£20,000,000,000	£20,000,000,000
16	PRA Rulebook: SDDT Regime – General Application – 2.1(3) (Small Domestic Deposit Takers Criteria)	£44,000,000	On- and off-balance sheet trading book business	£44,000,000	£44,000,000

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17	PRA Rulebook: Operational Continuity – 1.1(1) (Application and Definitions)	£10,000,000,000	Total assets	£10,000,000,000	£10,000,000,000
18	PRA Rulebook: Operational Continuity – 1.1(2) (Application and Definitions)	£10,000,000,000	Safe Custody Assets	£10,000,000,000	£10,000,000,000
19	PRA Rulebook: Operational Continuity – 1.1(3) (Application and Definitions)	£350,000,000	Received sight deposits	£350,000,000	£350,000,000
20	PRA Rulebook: Regulatory Reporting – 20.10(2) (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
21	PRA Rulebook: Regulatory Reporting – 20.10A (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
22	PRA Rulebook: Regulatory Reporting – 20.11 (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
23	PRA Rulebook: Regulatory Reporting – 20.6(1) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
24	PRA Rulebook: Regulatory Reporting – 20.6(1) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000

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25	PRA Rulebook: Regulatory Reporting – 20.6(2) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
26	PRA Rulebook: Regulatory Reporting – 20.6(2) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
27	PRA Rulebook: Regulatory Reporting – 20.6(3) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
28	PRA Rulebook: Regulatory Reporting – 20.6(3) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
29	PRA Rulebook: Regulatory Reporting – 20.6(4) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
30	PRA Rulebook: Regulatory Reporting – 20.6(4) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
31	PRA Rulebook: Regulatory Reporting – 20.7(2) (Capital+ Reports)	£50,000,000,000	Total assets	£50,000,000,000	£50,000,000,000

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32	PRA Rulebook: Regulatory Reporting – 20.8(1) (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
33	PRA Rulebook: Regulatory Reporting – 20.8(1) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
34	PRA Rulebook: Regulatory Reporting – 20.8(1) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
35	PRA Rulebook: Regulatory Reporting – 20.8(2) (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
36	PRA Rulebook: Regulatory Reporting – 20.8(2) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
37	PRA Rulebook: Regulatory Reporting – 20.8(2) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
38	PRA Rulebook: Regulatory Reporting – 20.8(3) (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000

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39	PRA Rulebook: Regulatory Reporting – 20.8(3) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
40	PRA Rulebook: Regulatory Reporting – 20.8(3) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
41	PRA Rulebook: Regulatory Reporting – 20.8(4) (Capital+ Reports)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
42	PRA Rulebook: Regulatory Reporting – 20.8(4) (Capital+ Reports)	£50,000,000,000	Retail deposits	£50,000,000,000	£50,000,000,000
43	PRA Rulebook: Regulatory Reporting – 20.8(4) (Capital+ Reports)	£320,000,000,000	Total assets	£320,000,000,000	£320,000,000,000
44	PRA Rulebook: Regulatory Reporting – 20.9(2) (Capital+ Reports)	£50,000,000,000	Total assets	£50,000,000,000	£50,000,000,000
45	PRA Rulebook: Regulatory Reporting – 7.2(13)(b)(i) (Regulated Activity Group 1)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000

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46	PRA Rulebook: Regulatory Reporting – 7.2(13)(b)(ii) (Regulated Activity Group 1)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
47	PRA Rulebook: Regulatory Reporting – 9.3(10)(b)(i) (Regulated Activity Group 3)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
48	PRA Rulebook: Regulatory Reporting – 9.3(10)(b)(ii) (Regulated Activity Group 3)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
49	PRA Rulebook: Regulatory Reporting 26.1(1) [from 18-03-2027]	£50,000,000	Total assets	£50,000,000	£50,000,000
50	PRA Rulebook: Reporting (CRR) – Article 14(3) (Format and Frequency of Reporting on Large Exposures on an Individual and a Consolidated Basis)	£260,000,000	Exposures	£260,000,000	£260,000,000
51	PRA Rulebook: Reporting (CRR) – Article 15(6)(a) (Format and Frequency of Reporting on the Leverage Ratio on an Individual and a Consolidated Basis)	£260,000,000	Credit derivatives volume	£260,000,000	£260,000,000
52	PRA Rulebook: Reporting (CRR) – Article 15(6)(b) (Format and	£440,000,000	Credit derivatives volume	£440,000,000	£440,000,000

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	Frequency of Reporting on the Leverage Ratio on an Individual and a Consolidated Basis)				
53	PRA Rulebook: Resolution Assessment – 1.1 (Application and Definitions)	£100,000,000,000	Retail deposits	£100,000,000,000	£100,000,000,000
54	PRA Rulebook: Liquidity (CRR) – Article 414(3)(a) (Compliance with Liquidity Requirements)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
55	PRA Rulebook: Liquidity (CRR) – Article 414(3)(b) (Compliance with Liquidity Requirements)	£5,000,000,000	Total assets	£5,000,000,000	£5,000,000,000
56	PRA Rulebook: Liquidity (CRR) – Article 416(5) (Reporting on Liquid Assets)	£440,000,000	CIU exposures	£440,000,000	£440,000,000
57	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 15(1) (CIUs)	£440,000,000	Shares or units in CIUs	£440,000,000	£440,000,000
58	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 25(2)(a) (Outflows from Other Retail Deposits)	£440,000	Total deposit balance	£440,000	£440,000
59	PRA Rulebook: Reporting (CRR) – Article 15(5) (Format and Frequency	£8,800,000,000	Total notional value of derivatives	£8,800,000,000	£8,800,000,000

ID Number	Rulebook Part and citation	Amount	Measure	Amount on date brought into mechanism	Base amount for indexation
	of Reporting on the Leverage Ratio on an Individual and a Consolidated Basis)				
60	PRA Rulebook: Credit Unions – 1.2 (definition of “large exposure”)	£7,500	Net liability	£7,500	£7,500
61	PRA Rulebook: Credit Unions– 2.12 (column (1), row (A) of table)	£10,000	Aggregate value of shares and juvenile deposits	£10,000	£10,000
62	PRA Rulebook: Credit Unions– 2.12 (column (1), row (B) of table) (lower limit)	£10,000	Aggregate value of shares and juvenile deposits	£10,000	£10,000
63	PRA Rulebook: Credit Unions– 2.12 (column (1), row (B) of table) (upper limit) PRA Rulebook: Credit Unions– 2.12 (column (1), row (C) of table) (lower limit)	£100,000	aggregate value of shares and juvenile deposits	£100,000	£100,000
64	PRA Rulebook: Credit Unions– 2.12 (column (1), row (C) of table) (upper limit) PRA Rulebook: Credit Unions– 2.12 (column (1), row (D) of table)	£1,000,000	aggregate value of shares and juvenile deposits	£1,000,000	£1,000,000

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65	PRA Rulebook: Credit Unions – 2.2(1) (Shares and Deposits)	£15,000	Non-deferred shares	£15,000	£15,000
66	PRA Rulebook: Credit Unions – 2.6 (Shares and Deposits)	£10,000	Juvenile deposits	£10,000	£10,000
67	PRA Rulebook: Credit Unions – 3.4(1) (Lending)	£15,000	Loans to a member in excess of attached shares	£15,000	£15,000
68	PRA Rulebook: Credit Unions – 3.4(2) (Lending)	£15,000	Loans to another credit union	£15,000	£15,000
69	PRA Rulebook: Credit Unions– 3.8 (Lending)	£7,500	Loans to a member in excess of attached shares	£7,500	£7,500
70	PRA Rulebook: Credit Unions– 3.8 (Lending)	£7,500	Loans to another credit union	£7,500	£7,500
71	PRA Rulebook: Credit Unions– 3.9 (Lending)	£7,500	Loans to a member in excess of attached shares	£7,500	£7,500
72	PRA Rulebook: Credit Unions– 3.9 (Lending)	£7,500	Loans to another credit union	£7,500	£7,500
73	PRA Rulebook: Credit Unions – 6.4 (8)(b) (Investment)	£100,000,000	Assets under management	£100,000,000	£100,000,000
74	PRA Rulebook: Credit Unions – 8.5A (Capital)	£5,000,000	Total assets	£5,000,000	£5,000,000

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75	PRA Rulebook: Credit Unions – 8.5A(1) and (2) (Capital)	£10,000,000	Total assets	£10,000,000	£10,000,000
76	PRA Rulebook: Credit Unions – 8.5A(2) and (3) (Capital)	£50,000,000	Total assets	£50,000,000	£50,000,000
77	PRA Rulebook: Auditors – 8.2(3)(a) (Written Reports by Auditors to the PRA)	£50,000,000,000	Balance sheet total	£50,000,000,000	£50,000,000,000
78	PRA Rulebook: Auditors – 8.2(3)(b) (Written Reports by Auditors to the PRA)	£50,000,000,000	Balance sheet total	£50,000,000,000	£50,000,000,000
79	PRA Rulebook: External Audit– 1.3 (limb 2(a) and (b) of the definition of small firm for external audit purposes)	100	Score	100	100
80	PRA Rulebook: Glossary – definition of "large institution" (3)	£26,000,000,000	Total assets	£26,000,000,000	£26,000,000,000
81	PRA Rulebook: Glossary– definition of "relevant Solvency II firm", prong (1) [from 18-03-2027]	£15,000,000,000	Gross written premium	£15,000,000,000	£15,000,000,000
82	PRA Rulebook: Glossary– definition of "relevant Solvency II firm", prong	£75,000,000,000	Technical provisions gross of the amounts recoverable from	£75,000,000,000	£75,000,000,000

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	(2) [from 18-03-2027]		reinsurance contracts and UK ISPVs		
83	PRA Rulebook: Glossary – definition of "small and non-complex institution" (2)	£4,400,000,000	Total assets	£4,400,000,000	£4,400,000,000
84	PRA Rulebook: Notifications 2.3B (1)	£50,000,000	Total assets	£50,000,000	£50,000,000
85	PRA Rulebook: Glossary – definition of "large firm" (3)(a)	£1,000,000,000	Gross written premium	£1,000,000,000	£1,000,000,000
86	PRA Rulebook: Glossary – definition of "large firm" (3)(b)	£10,000,000,000	Assets	£10,000,000,000	£10,000,000,000
87	PRA Rulebook: Insurance – Operational Resilience – 1.2(1) (Application and Definitions) "relevant Solvency II firm" definition, limb (1)	£15,000,000,000	Gross written premium	£15,000,000,000	£15,000,000,000
88	PRA Rulebook: Insurance – Operational Resilience – 1.2(1) (Application and Definitions) "relevant Solvency II firm" definition, limb (2)	£75,000,000,000	Technical provisions	£75,000,000,000	£75,000,000,000

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89	PRA Rulebook: Insurance – Supervised Run-off – 1.2, definition of “material transaction”, paragraph (a) PRA Rulebook: Insurance – Supervised Run-off – 1.2, definition of “material transaction”, paragraph (b) PRA Rulebook: Insurance – Supervised Run-off – 1.2, definition of “material transaction”, paragraph (c)(i) PRA Rulebook: Insurance – Supervised Run-off – 1.2, definition of “material transaction”, paragraph (c)(ii)	£18,000	Transaction value	£18,000	£18,000
90	PRA Rulebook: Insurance General Application – 2.3(1) (UK Solvency II Firm)	£25,000,000	Annual gross written premium income	£25,000,000	£25,000,000
91	PRA Rulebook: Insurance General Application – 2.3(2) (UK Solvency II Firm)	£50,000,000	Technical Provisions	£50,000,000	£50,000,000

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92	PRA Rulebook: Insurance General Application – 2.3(3) (UK Solvency II Firm)	£50,000,000	Technical Provisions	£50,000,000	£50,000,000
93	PRA Rulebook: Insurance General Application – 2.3(5)(a)(ii) (UK Solvency II Firm)	£5,000,000	Technical Provisions	£5,000,000	£5,000,000
94	PRA Rulebook: Insurance General Application – 2.3(5)(i) UK Solvency II Firm)	£2,500,000	Annual gross written premium income	£2,500,000	£2,500,000
95	PRA Rulebook: Reporting– 2A, Art. 1(6)(a)	£20,000,000,000	Total assets	£20,000,000,000	£20,000,000,000
96	PRA Rulebook: Reporting– Chapter 2A, Article 42B(3)(b)	£1,000,000,000	Premiums or contributions for general insurance business and income from long-term insurance business	£1,000,000,000	£1,000,000,000
97	PRA Rulebook: Reporting – Chapter 2A, Article 21A(3)(a) (Additional Annual and Quarterly Quantitative Templates for Individual Firms)	£50,000,000	Best estimate liabilities	£50,000,000	£50,000,000
98	PRA Rulebook: Reporting – Chapter 2A, Article 21A(3)(a) (Additional	£10,000,000	Gross written premium	£10,000,000	£10,000,000

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	Annual and Quarterly Quantitative Templates for Individual Firms)				
99	PRA Rulebook: Reporting – Chapter 2A, Article 21A(3)(b) (Additional Annual and Quarterly Quantitative Templates for Individual Firms) PRA Rulebook: Reporting – Chapter 2A, Article 21A(4) (Additional Annual and Quarterly Quantitative Templates for Individual Firms)	£500,000,000	Best estimate liabilities	£500,000,000	£500,000,000
100	PRA Rulebook: Reporting – Chapter 2A, Article 42B(1)(b)(i)	£2,000,000,000	Branch provisions	£2,000,000,000	£2,000,000,000
101	PRA Rulebook: Reporting – Chapter 2A, Article 42B(1)(b)(ii)	£1,000,000,000	Gross written premiums	£1,000,000,000	£1,000,000,000
102	PRA Rulebook: Reporting – Chapter 2A, Article 42B(3)(a)	£2,000,000,000	Branch provisions	£2,000,000,000	£2,000,000,000
103	PRA Rulebook: Reporting – Chapter 2A, Article 50(3) (Additional Annual Quantitative Templates in Respect of Third Country Branch Undertakings)	£500,000,000	Best estimate liabilities	£500,000,000	£500,000,000
104	PRA Rulebook: Reporting – Chapter 2A, Article 9(1)(k) (Annual	£1,000,000,000	Life premiums	£1,000,000,000	£1,000,000,000

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	Quantitative Templates for Individual Firms)				
105	PRA Rulebook: Run-off Operations (non-SII firms) – 1.2, definition of “material transaction”, paragraph (a) PRA Rulebook: Run-off Operations (non-SII firms) – 1.2, definition of “material transaction”, paragraph (b) PRA Rulebook: Run-off Operations (non-SII firms) – 1.2, definition of “material transaction”, paragraph (c)(i) PRA Rulebook: Run-off Operations (non-SII firms) – 1.2, definition of “material transaction”, paragraph (c)(ii))	€20,000	Transaction value	€20,000	€20,000
106	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3A18.1(1) (Motor Vehicle Liability Risk Sub-Module) PRA Rulebook: Solvency Capital Requirement – Standard Formula –	£21,200,000	Policy limit	£21,200,000	£21,200,000

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	3A18.1(2) (Motor Vehicle Liability Risk Sub-Module)				
107	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3A19.2(1) (Marine Risk Sub-Module)	£220,000	Insured value	£220,000	£220,000
108	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3D18.3(7)(e)(i) (Internal Assessment of Credit Quality Steps of Bonds and Loans)	£8,800,000	Annual Turnover	£8,800,000	£8,800,000
109	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3D18.3(7)(e)(ii) (Internal Assessment of Credit Quality Steps of Bonds and Loans)	£8,800,000	Balance Sheet Total	£8,800,000	£8,800,000
110	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3D20.3(5)(a) (Assessment of Credit Quality Steps of Bonds and Loans Based on an Approved Internal Model)	£8,800,000	Annual Turnover	£8,800,000	£8,800,000
111	PRA Rulebook: Solvency Capital Requirement – Standard Formula –	£8,800,000	Balance Sheet Total	£8,800,000	£8,800,000

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	3D20.3(5)(b) (Assessment of Credit Quality Steps of Bonds and Loans Based on an Approved Internal Model)				
112	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3D8.1(6)(a) (Qualifying Unlisted Equity Portfolios)	£8,800,000	Annual Turnover	£8,800,000	£8,800,000
113	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3D8.1(6)(b) (Qualifying Unlisted Equity Portfolios)	£8,800,000	Balance Sheet Total	£8,800,000	£8,800,000
114	PRA Rulebook: Solvency Capital Requirement – Standard Formula – 3E3(4) (Mortgage Loans)	£880,000	Mortgage Loan Exposure	£880,000	£880,000