

Appendix 5: All thresholds for discussion

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
DP1	PRA Rulebook: Credit Unions – 1.2 (definition of “excluded credit union”)	£250,000,000	Total assets or technical provisions	Rulebook
DP2	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 178(2)(da)(i)	£440	All amounts past due owed by an obligor	Rulebook
DP3	PRA Rulebook: Glossary– definition of SME	£44,000,000	Annual Turnover	Rulebook
DP4	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 147(4C)(b)(ii)	£440,000,000	Annual Revenue	Rulebook
DP5	PRA Rulebook: Credit Risk: Internal ratings Based Approach (CRR), Art. 147(5)(a)(ii)	£880,000	Retail SME Exposure	Rulebook
DP6	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 147(5A)(c)	£90,000	Exposure to a single individual	Rulebook
DP7	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 153(4) (Risk-weighted Exposure Amounts for Exposures to Corporates and Institutions) [both references]	£44,000,000	Annual Turnover	Rulebook
DP8	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 153(4) (Risk-weighted Exposure Amounts for Exposures to Corporates and Institutions) [all three references]	£4,400,000	Annual Turnover	Rulebook
DP9	PRA Rulebook: Credit Risk: Standardised Approach (CRR)– Art. 123(1)(b)(ii)	£880,000	Total amount owed by the obligor or group of connected clients, excluding all	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
			residential real estate exposures	
DP10	PRA Rulebook: Credit Risk: Standardised Approach (CRR)– Art. 123A(1)(b)(ii)	£880,000	Total amount owed by the obligor or group of connected clients, excluding all residential real estate exposures	Rulebook
DP11	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 153(4) (Risk-weighted Exposure Amounts for Exposures to Corporates and Institutions) [all references to 44 in formula]	44	Factor in formula	Rulebook
DP12	PRA Rulebook: Credit Risk: Internal Ratings Based Approach (CRR)– Art. 153(4) (Risk-weighted Exposure Amounts for Exposures to Corporates and Institutions) [all references to 4.4 in formula]	4	Factor in formula	Rulebook
DP13	PRA Rulebook: Allocation of Responsibilities– 1.2, definition of small CRR firm	£250,000,000	Gross total assets	Rulebook
DP14	PRA Rulebook: General Organisational Requirements– 2A.1(2) (Whistleblowing)	£250,000,000	Gross total assets	Rulebook
DP15	SS28/15: Strengthening individual accountability in banking Footnote 4	£10,000,000,000	Gross total assets	SS
DP16	PRA Rulebook: Senior Management Functions– 3.6A(1)	£10,000,000,000	Gross total assets	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
DP17	PRA Rulebook: Remuneration–16.3 (Breach of the Remuneration Rules)	£50,000,000,000	Total assets	Rulebook
DP18	PRA Rulebook: Remuneration–16.4(2) (Breach of the Remuneration Rules)	£50,000,000,000	Total assets	Rulebook
DP19	SS2/17– Remuneration Table B, page 4 Table B column 3 level two (b), column 3 level three (b)	£4,000,000,000	Average total assets	SS
DP20	SS2/17– Remuneration Table B column 3 level two (a), column 3 level two (b), column 3 level three (a)	£20,000,000,000	Average total assets	SS
DP21	SS2/17– Remuneration Table B, column 3 level one (a), column 3 level two (a)	£50,000,000,000	Average total assets	SS
DP22	PRA Rulebook: Remuneration– 1.3, definition of small CRR firm prong (1)(a) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm prong (1)(b) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(a)(i) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(a)(ii) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(a)(iii) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (1)(a)	£4,000,000,000	Average total assets	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
	PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (1)(b) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(a)(i) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(a)(ii) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(a)(iii)			
DP23	PRA Rulebook: Remuneration– 1.3, definition of small CRR firm prong (1)(b) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(b)(i) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(b)(ii) PRA Rulebook: Remuneration– 1.3, definition of small CRR firm, prong (2)(b)(iii) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (1)(b) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(b)(i) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(b)(ii) PRA Rulebook: Remuneration– 1.3, definition of small third country firm, prong (2)(b)(iii)	£20,000,000,000	Average total assets	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
DP24	PRA Rulebook: Remuneration– 1.3(1), definition of small trading book, prong (b)	£50,000,000	On- and off-balance sheet trading book business	Rulebook
DP25	PRA Rulebook: Remuneration– 12.2 (2)(A)	£660,000	Remuneration	Rulebook
DP26	PRA Rulebook: Remuneration–17.1 (Remuneration Benchmarking Reporting Requirement)	£50,000,000,000	Total assets	Rulebook
DP27	PRA Rulebook: Remuneration– 15.18(1)	£660,000	Remuneration	Rulebook
DP28	SS2/17– Remuneration paragraph 4.24 (table G), 4A.2, 5.44	£660,000	Total Remuneration	SS
DP29	SS2/17– Remuneration Paragraph 3.14	£660,000	Total Remuneration	SS
DP30	PRA Rulebook: Remuneration– 16.7(2)	£660,000	Remuneration	Rulebook
DP31	SS35/15– Strengthening individual accountability in insurance Footnote 1	£25,000,000	Assets relating to all regulated activities	SS
DP32	SS28/15: Strengthening individual accountability in banking. Paragraphs 2.7, 2.26 bullet 2, footnote 5	£250,000,000	Gross total assets or assets	SS
DP33	SS39/15: Whistleblowing in deposit-takers, PRA-designated investment firms and insurers. Paragraph 1.1	£250,000,000	Assets	SS
DP34	SS35/15– Strengthening individual accountability in insurance Paragraph 2.22D	£25,000,000	Technical Provisions	SS
DP35	PRA Rulebook: Remuneration– 2A1(1)	£44,000,000	On- and off-balance sheet trading book business	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
DP36	PRA Rulebook: Remuneration– 2B1(1)	£44,000,000	On- and off-balance sheet trading book business	Rulebook
DP37	PRA Rulebook: Remuneration– 15.A1(3)(d)	£660,000	Remuneration	Rulebook
DP38	PRA Rulebook: Remuneration– 15.18 first reference in the final paragraph	£660,000	Remuneration	Rulebook
DP39	PRA Rulebook: Remuneration– 15.18 second reference in the final paragraph	£660,000	Remuneration	Rulebook
DP40	PRA Rulebook: Insurance – Senior Management Functions – 3.5(3) (Executive)	£10,000,000,000	Total assets or technical provisions	Rulebook
DP41	PRA Rulebook: Glossary– definition of large non-directive insurer	£25,000,000	Assets relating to all regulated activities	Rulebook
DP42	PRA Rulebook: Glossary– definition of small run-off firm, prong (4)	£25,000,000	Technical Provisions	Rulebook
DP43	PRA Rulebook: Liquidity (CRR) – Article 411(2) (definition of “retail deposit”)	£880,000	Deposits by SME or company on a group basis	Rulebook
DP44	PRA Rulebook: Liquidity (CRR) – Article 428(1)(g)(ii) (Items Requiring Stable Funding)	£880,000	Deposits by SME or company on a group basis	Rulebook
DP45	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 10(1)(f)(iv) (Level 1 Assets)	£440,000,000	Extremely high quality covered bonds issue size	Rulebook
DP46	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 11(1)(c)(iv) (Level 2A Assets)	£220,000,000	High quality covered bonds issue size	Rulebook

ID Number	Rulebook Part and citation or guidance document	Amount	Measure	Location of threshold
DP47	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 11(1)(d)(vii) (Level 2A Assets)	£440,000,000	Third country covered bonds issue size	Rulebook
DP48	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 11(1)(e)(ii) (Level 2A Assets)	£220,000,000	Corporate debt securities issue size	Rulebook
DP49	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 12(1)(b)(ii) (Level 2B Assets)	£220,000,000	Corporate debt securities issue size	Rulebook
DP50	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 12(1)(e)(iv) (Level 2B Assets)	£220,000,000	High-quality covered bonds issue size	Rulebook
DP51	PRA Rulebook: Liquidity Coverage Ratio (CRR) – Article 13(11) (Level 2B Securitisations)	£88,000,000	Level 2B securitisations tranche issue size	Rulebook