

Appendix 14: Corresponding CRR rules¹

This appendix sets out whether and, if so, how CRR rules correspond to a provision of the CRR or a CRR level 2 regulation immediately before it was revoked by HM Treasury.

Revocation	Corresponding CRR rule
Article 6(3) (application of requirements on an individual basis: general principles) of the CRR (except in relation to the leverage ratio)	No corresponding CRR rule
Article 6(4) (application of requirements on an individual basis: general principles) of the CRR	No corresponding CRR rule
[Article 8 (derogation from the application of liquidity requirements on an individual basis) of the CRR	No corresponding CRR rule
Article 11(4) (application of prudential requirements on a consolidated basis: general treatment) of the CRR	No corresponding CRR rule
Article 13(1) (application of disclosure requirements on a consolidated basis) of the CRR (except in relation to the leverage ratio)	Rules 2.3 and 2.4 of Chapter 2 of the Disclosure (CRR) Part
Article 13(2) (application of disclosure requirements on a consolidated basis) of the CRR	Rule 2.6 of Chapter 2 of the Disclosure (CRR) Part
Article 22 (sub-consolidation in cases of entities in third countries) of the CRR	No corresponding CRR rule
Article 36 (deductions from Common Equity Tier 1 items) of the CRR	Article 36 of Chapter 3 of the Own Funds and Eligible Liabilities (CRR) Part
Article 41(2) (deduction of defined benefit pension fund assets)	No corresponding CRR rule
Article 94 (derogation from own funds requirements for small trading book business) of the CRR	Article 94 of Chapter 3 of the Trading Book (CRR) Part
Articles 99 to 101 (calculation and reporting requirements) of the CRR	No corresponding CRR rules
Articles 102 to 106 (trading book) of the CRR	Articles 102, 103, 104, 104b, 105 and 106 of Chapter 3 of the Trading Book (CRR) Part

¹ To accompany PS17/21 'Implementation of Basel standards, available at: <https://www.bankofengland.co.uk/prudential-regulation/publication/2021/february/implementation-of-basel-standards>.

	correspond to the articles of the CRR with the same article number
Article 128 (risk weights: items associated with particular high risk) of the CRR	Article 128 of Chapter 3 of the Standardised Approach and Internal Ratings Based Approach to Credit Risk (CRR) Part
Article 132 (exposures in the form of units or shares in collective investment undertakings) of the CRR	Article 132 of Chapter 3 of the Standardised Approach and Internal Ratings Based Approach to Credit Risk (CRR) Part
Article 132a (risk weights: approaches for calculating risk-weighted exposure amounts of collective investment undertakings) of the CRR	No corresponding CRR rule ²
Article 152 (internal ratings-based approach to credit risk: treatment of exposures in the form of units or shares in collective investment undertakings) of the CRR	Article 152 of Chapter 3 of the Standardised Approach and Internal Ratings Based Approach to Credit Risk (CRR) Part
Article 158 (internal ratings-based approach to credit risk: treatment by exposure type) of the CRR	Article 158 of Chapter 3 of the Standardised Approach and Internal Ratings Based Approach to Credit Risk (CRR) Part
Article 272(5) (definition of “risk position” for the purposes of Chapter 6 of Title II of Part Three and Title VI of Part Three) of the CRR	No corresponding CRR rule
Article 272(6) (definition of “hedging set” for the purposes of Chapter 6 of Title II of Part Three and Title VI of Part Three) of the CRR	Rule 1.2(1) of Chapter 1 of the Counterparty Credit Risk (CRR) Part
Article 272(8) (definition of “margin threshold” for the purposes of Chapter 6 of Title II of Part Three and Title VI of Part Three) of the CRR	Rule 1.2(3) of Chapter 1 of the Counterparty Credit Risk (CRR) Part
Article 272(12) (definition of “current market value” for the purposes of Chapter 6 of Title II of Part Three and Title VI of Part Three) of the CRR	Rule 1.2(4) of Chapter 1 of the Counterparty Credit Risk (CRR) Part
Article 272(26) (definition of “payment leg” for the purposes of Chapter 6 of Title II of Part Three and Title VI of Part Three) of the CRR	Rule 1.2(6) of Chapter 1 of the Counterparty Credit Risk (CRR) Part
Article 273 (methods for calculating the exposure value) of the CRR	Article 273 of Chapter 3 of the Counterparty Credit Risk (CRR) Part

² Article 132a of Chapter 3 of the Standardised Approach and Internal Ratings Based Approach to Credit Risk (CRR) Part is not sufficiently similar to be a corresponding CRR rule.

Article 274 (mark-to-market method) of the CRR	No corresponding CRR rule ³
Article 275 (original exposure method) of the CRR	No corresponding CRR rule ⁴
Articles 276 to 282 (standardised method) of the CRR	No corresponding CRR rules ⁵
Articles 300 to 311 (own funds requirements for exposures to a central counterparty) of the CRR	Rule 1.3 of Chapter 1 of the Counterparty Credit Risk (CRR) Part corresponds to Article 300 of the CRR Articles 301 to 311 of Chapter 3 of the Counterparty Credit Risk (CRR) Part correspond to the articles of the CRR with the same article number
Article 316 (basic indicator approach to own funds requirements for operational risk: relevant indicator) of the CRR	Article 316 of Chapter 3 of the Operational Risk (CRR) Part
Article 385 (alternative to using CVA methods to calculating own funds requirements for credit valuation adjustment risk) of the CRR	Article 385 of Chapter 3 of the Credit Valuation Adjustment Risk (CRR) Part
Article 387 to 390 (large exposures) of the CRR	Rule 3.3 of Chapter 3 of the Large Exposures (CRR) Part corresponds to Article 387 of the CRR No corresponding CRR rule for article 388 Rule 1.2(a) of Chapter 1 of the Large Exposures (CRR) Part corresponds to Article 389 of the CRR Article 390 of Chapter 4 of the Large Exposures (CRR) Part corresponds to Article 390 of the CRR
Article 391 first paragraph (definition of an institution for large exposures purposes) of the CRR	Rule 1.3 of Chapter 1 of the Large Exposures (CRR) Part
Articles 392 to 403 (large exposures) of the CRR	Rule 1.2(b) of Chapter 1 of the Large Exposures (CRR) Part corresponds to Article 392 of the CRR Articles 393 to 403 of Chapter 4 of the Large Exposures (CRR) Part correspond to correspond

³ Article 274 of Chapter 3 of the Counterparty Credit Risk (CRR) Part is not sufficiently similar to be a corresponding CRR rule.

⁴ Article 275 of Chapter 3 of the Counterparty Credit Risk (CRR) Part is not sufficiently similar to be a corresponding CRR rule.

⁵ Articles 276 to 282 of Chapter 3 of the Counterparty Credit Risk (CRR) Part are not sufficiently similar to be a corresponding CRR rules.

	to the articles of the CRR with the same article number
Articles 411 to 428 (liquidity) of the CRR	Articles 411 to 425, 427 and 428 of Chapter 4 of the Liquidity (CRR) Part correspond to the articles of the CRR with the same article number No corresponding CRR rule for Article 426
Articles 430(7) and 430b (reporting requirements) of the CRR	No corresponding CRR rules ⁶
Articles 431 to 450 and 452 to 455 (disclosure by institutions) of the CRR	Articles 431 to 433, 433a(3), 434 to 446, 447(h), 448 to 450 and 452 to 455 of Chapter 4 of the Disclosure (CRR) Part correspond to the articles of the CRR with the same article number
Article 460 (Treasury power to make regulations: liquidity) of the CRR	No corresponding CRR rule
Article 469 (transitional provisions: deductions from Common Equity Tier 1 items) of the CRR	No corresponding CRR rule
Article 492 (transitional provisions for disclosure of own funds) of the CRR	No corresponding CRR rule
Article 493 (transitional provisions for large exposures) of the CRR	No corresponding CRR rule
Article 501b (derogation from reporting requirements in Article 430) of the CRR	No corresponding CRR rule
Commission Delegated Regulation (EU) 2015/61 of 10th October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and Council with regard to liquidity coverage requirement for Credit Institutions.	Articles 1 to 15, 17 to 35, 37 and Annexes I and II of Chapter 2 of the Liquidity Coverage Ratio (CRR) Part correspond to the articles and annexes of Commission Delegated Regulation (EU) 2015/61 with the same article and annex number No corresponding CRR rule for Articles 38 and 39 of Commission Delegated Regulation (EU) 2015/61
Commission Implementing Regulation (EU) 2015/233 of 13 February 2015 laying down implementing technical standards with regard to currencies in which there is an extremely narrow definition of central bank eligibility pursuant to	No corresponding CRR rules

⁶ Article 430 of Chapter 4 of the Reporting (CRR) Part not sufficiently similar to article 430(7) to be a corresponding CRR rule.

<p>Regulation (EU) No 575/2013 of the European Parliament and of the Council.</p>	
<p>Commission Implementing Regulation (EU) 2015/2344 of 15 December 2015 laying down implementing technical standards with regard to currencies with constraints on the availability of liquid assets in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council.</p>	<p>No corresponding CRR rules</p>
<p>Commission Delegated Regulation (EU) 2016/709 of 26 January 2016 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards specifying the conditions for the application of the derogations concerning currencies with constraints on the availability of liquid assets.</p>	<p>Articles 1 and 3 to 6 of Chapter 3 of the Liquidity Coverage Ratio (CRR) Part correspond to the articles of Commission Delegated Regulation (EU) 2016/709 with the same article number</p> <p>No corresponding CRR rule for articles 2, 7 and 8 of Commission Delegated Regulation (EU) 2016/709</p>
<p>Commission Delegated Regulation (EU) 2017/208 of 31 October 2016 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for additional liquidity outflows corresponding to collateral needs resulting from the impact of an adverse market scenario on an institution's derivatives transactions.</p>	<p>Articles 1 and 2 of Chapter 4 of the Liquidity Coverage Ratio (CRR) Part correspond to the articles of Commission Delegated Regulation (EU) 2017/208 with the same article number</p> <p>No corresponding CRR for article 3 of Commission Delegated Regulation (EU) 2017/208</p>
<p>Part 2 (PRA) of Commission Implementing Regulation (EU) No 1423/2013 of 20 December 2013 laying down implementing technical standards with regard to disclosure of own funds requirements for institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council.</p>	<p>No corresponding CRR rules</p>
<p>Part 2 (PRA) of Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council.</p>	<p>No corresponding CRR rules</p>

<p>Part 2 (PRA) of Commission Implementing Regulation (EU) No 1030/2014 of 29 September 2014 laying down implementing technical standards with regard to the uniform formats and date for the disclosure of the values used to identify global systemically important institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council.</p>	<p>No corresponding CRR rules</p>
<p>Part 2 (PRA) of Commission Delegated Regulation (EU) No 1187/2014 of 2 October 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council as regards regulatory technical standards for determining the overall exposure to a client or a group of connected clients in respect of transactions with underlying assets</p>	<p>Articles 1 and 3 to 7 of Chapter 5 of the Large Exposures (CRR) Part correspond to the articles of Part 2 (PRA) of Commission Delegated Regulation (EU) No 1187/2014 with the same article number</p> <p>Rule 1.4 of Chapter 1 of the Large Exposures (CRR) Part corresponds to Article 2 of Part 2 (PRA) of Commission Delegated Regulation (EU) No 1187/2014</p> <p>No corresponding CRR rule for Article 8 of Part 2 (PRA) of Commission Delegated Regulation (EU) No 1187/2014</p>
<p>Part 2 (PRA) of Commission Delegated Regulation (EU) 2015/585 of 18 December 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the specification of margin periods of risk.</p>	<p>No corresponding CRR rules</p>
<p>Part 2 (PRA) of Commission Delegated Regulation (EU) 2015/1555 of 28 May 2015 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the disclosure of information in relation to the compliance of institutions with the requirement for a countercyclical capital buffer in accordance with Article 440.</p>	<p>No corresponding CRR rules</p>
<p>Part 2 (PRA) of Commission Delegated Regulation (EU) 2016/101 of 26 October 2015 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for prudent valuation under Article 105(14).</p>	<p>Articles 1 to 19 and the Annex of Chapter 4 of the Trading Book (CRR) Part correspond to the articles and annex of Part 2 (PRA) of Commission Delegated Regulation (EU) 2016/101 with the same article and annex number</p> <p>No corresponding CRR rule for Article 20 of Part 2 (PRA) of Commission Delegated Regulation (EU) 2016/101</p>

<p>Part 2 (PRA) of Commission Delegated Regulation (EU) 2017/2295 of 4 September 2017 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for disclosure of encumbered and unencumbered assets.</p>	<p>No corresponding CRR rules</p>
<p>Article 1(f) and (g) (subject matter of the Regulation) of Part 2 (PRA) of Commission Delegated Regulation (EU) 241/2014 of 7 January 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for Own Funds requirements for institutions</p>	<p>Article 1 of Chapter 4 of the Own Funds and Eligible Liabilities (CRR) Part corresponds to article 1(f) of Part 2 (PRA) of Commission Delegated Regulation (EU) 241/2014</p> <p>No corresponding rule for article 1(g) of Part 2 (PRA) of Commission Delegated Regulation (EU) 241/2014</p>
<p>Articles 13 to 19 (deductions from Common Equity Tier 1 items and deduction of defined benefit pension fund assets) of Part 2 (PRA) of Commission Delegated Regulation (EU) 241/2014 of 7 January 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for Own Funds requirements for institutions</p>	<p>Articles 13 to 19 of Chapter 4 of the Own Funds and Eligible Liabilities (CRR) Part</p>