

# Bank of England PRA

## APPENDIX TO PS14/26: CORRESPONDING CRR RULES

This document sets out, for the purpose of section 5(4) of the Financial Services Act 2021 (as amended), whether and, if so, how *CRR rules* correspond to a provision of *CRR* or a *CRR* level 2 regulation immediately before it was revoked by the *Treasury*.

This document updates previous documents published by the *PRA* (which set out whether and, if so, how *CRR rules* correspond to a revoked *CRR* provision) in relation to the *CRR* articles referred to in Column A of the table below.

Italicised terms have the meaning in the Glossary to the *PRA* Rulebook.

Revocation (A)	Corresponding <i>CRR rule</i> (B)
Article 4 (Definitions) of the <i>CRR</i>	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>accumulated other comprehensive income</i>” corresponds to Article 4(1)(100) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Additional Tier 1 own-fund insurance items</i>” corresponds to Article 4(1)(103) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>ancillary services undertaking</i>” corresponds to Article 4(1)(18) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Annex 1 activities</i>” corresponds to Article 4(1)(26A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>applicable accounting framework</i>” corresponds to Article 4(1)(77) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>asset management company</i>” corresponds to Article 4(1)(19) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>basic own funds</i>” corresponds to Article 4(1)(101) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>branch</i>” corresponds to Article 4(1)(17) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>cash assimilated instrument</i>” corresponds to Article 4(1)(60) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>central banks</i>” corresponds to Article 4(1)(46) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>central counterparty</i>” or “<i>CCP</i>” corresponds to Article 4(1)(34) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>close links</i>” corresponds to Article 4(1)(38) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>collective investment undertaking</i>” or “<i>CIU</i>” corresponds to Article 4(1)(7) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>commodity risk</i>” corresponds to Article 4(1)(143) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>common management relationship</i>” corresponds to Article 4(1)(38A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limbs (1) and (4) of the definition of “<i>competent authority</i>” correspond to Article 4(1)(40) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>consolidated basis</i>” corresponds to Article 4(1)(48) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>consolidated situation</i>” corresponds to Article 4(1)(47) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>consolidating supervisor</i>” corresponds to Article 4(1)(41) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>control</i>” corresponds to Article 4(1)(37) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR rule</i> (B)
	<p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>conversion factor</i>” corresponds to Article 4(1)(56) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>credit enhancement</i>” corresponds to Article 4(1)(65) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>credit institution</i>” corresponds to Article 4(1)(1) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>credit risk adjustment</i>” corresponds to Article 4(1)(95) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>credit risk mitigation</i>” corresponds to Article 4(1)(57) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>CRR covered bonds</i>” corresponds to Article 4(1)(128A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>CRR firm</i>” corresponds to Article 4(1)(2A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>CRR rules</i>” corresponds to Article 4(1A) of the <i>CRR</i>, to the extent it defined the term ‘CRR rules’</p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>default fund</i>” corresponds to Article 4(1)(89) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>deferred tax assets</i>” corresponds to Article 4(1)(106) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>deferred tax assets that rely on future profitability</i>” corresponds to Article 4(1)(107) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA Rulebook</i>, the definition of “<i>deferred tax liabilities</i>” corresponds to Article 4(1)(108) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>defined benefit asset</i>” corresponds to Article 4(1)(109) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>designated investment firm</i>” corresponds to Article 4(1)(2AA) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>dilution risk</i>” corresponds to Article 4(1)(53) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>discretionary pension benefits</i>” corresponds to Article 4(1)(73) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>distributable items</i>” corresponds to Article 4(1)(128) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>distributions</i>” corresponds to Article 4(1)(110) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>eligible capital</i>” corresponds to Article 4(1)(71) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>external credit assessment institution</i>” or “<i>ECAI</i>” corresponds to Article 4(1)(98) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>FCA investment firm</i>” corresponds to Article 4(1)(2AB) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>financial holding company</i>” corresponds to Article 4(1)(20) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>financial institution</i>” corresponds to Article 4(1)(26) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>financial instruments</i>” corresponds to Article 4(1)(50) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>financial sector entity</i>” corresponds to Article 4(1)(27) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>foreign exchange risk</i>” corresponds to Article 4(1)(142) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>funded credit protection</i>” corresponds to Article 4(1)(58) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>global systemically important institution</i>” or “<i>G-SII</i>” corresponds to Article 4(1)(133) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>goodwill</i>” corresponds to Article 4(1)(113) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>group</i>” corresponds to Article 4(1)(138) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>group of connected clients</i>” corresponds to Article 4(1)(39) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>independent price verification</i>” corresponds to Article 4(1)(70) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>indirect holding</i>” corresponds to Article 4(1)(114) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>initial margin</i>” or “<i>IM</i>” corresponds to Article 4(1)(140) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>institution</i>” corresponds to Article 4(1)(3) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>insurance undertaking</i>” corresponds to Article 4(1)(5) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>intangible assets</i>” corresponds to Article 4(1)(115) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>internal hedge</i>” corresponds to Article 4(1)(96) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>investment firm</i>” corresponds to Article 4(1)(2) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>investment holding company</i>” corresponds to Article 4(1)(22A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>large institution</i>” corresponds to Article 4(1)(146) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>large subsidiary</i>” corresponds to Article 4(1)(147) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>leverage</i>” corresponds to Article 4(1)(93) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>loss given default</i>” or “<i>LGD</i>” corresponds to Article 4(1)(55) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>management body</i>” corresponds to Article 4(1)(9) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (3) of the definition of “<i>market risk</i>” corresponds to Article 4(1)(141) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>market value</i>” corresponds to Article 4(1)(76) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>marking to market</i>” corresponds to Article 4(1)(68) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>marking to model</i>” corresponds to Article 4(1)(69) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>material subsidiary</i>” corresponds to Article 4(1)(135) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>minority interest</i>” corresponds to Article 4(1)(120) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>mixed financial holding company</i>” corresponds to Article 4(1)(21) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>mixed-activity holding company</i>” or “<i>mixed activity holding company</i>” corresponds to Article 4(1)(22) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>model risk</i>” corresponds to Article 4(1)(12) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>nominated ECAI</i>” corresponds to Article 4(1)(99) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>non-UK global systemically important institution</i>” or “<i>non-UK G-SII</i>” corresponds to Article 4(1)(134) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>one-year default rate</i>” corresponds to Article 4(1)(78) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>operational risk</i>” corresponds to Article 4(1)(52) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>original lender</i>” corresponds to Article 4(1)(14a) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>originator</i>” corresponds to Article 4(1)(13) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>other capital instruments</i>” corresponds to Article 4(1)(116) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>other reserves</i>” corresponds to Article 4(1)(117) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>own funds</i>” corresponds to Article 4(1)(118) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>own funds instruments</i>” corresponds to Article 4(1)(119) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>parent undertaking</i>” corresponds to Article 4(1)(15) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Part 4A permission</i>” corresponds to Article 4(1A) of the <i>CRR</i>, to the extent it defined the term ‘Regulated Activities Order’</p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>participation</i>” corresponds to Article 4(1)(35) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>positions held with trading intent</i>” corresponds to Article 4(1)(85) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>pre-funded contribution to the default fund of a CCP</i>” corresponds to Article 4(1)(90) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>probability of default</i>” or “<i>PD</i>” corresponds to Article 4(1)(54) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>profit</i>” corresponds to Article 4(1)(121) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>public sector entity</i>” corresponds to Article 4(1)(8) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>pure reinsurer</i>” corresponds to Article 4(1)(6A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>qualifying central counterparty</i>” or “<i>QCCP</i>” corresponds to Article 4(1)(88) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>qualifying holding</i>” corresponds to Article 4(1)(36) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>reciprocal cross holding</i>” corresponds to Article 4(1)(122) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>recognised exchange</i>” corresponds to Article 4(1)(72) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>reference obligation</i>” corresponds to Article 4(1)(97) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Regulated Activities Order</i>” corresponds to Article 4(1A) of the <i>CRR</i>, to the extent it defined the term ‘Regulated Activities Order’</p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>reinsurance undertaking</i>” corresponds to Article 4(1)(6) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>repurchase agreement</i>” or “<i>reverse repurchase agreement</i>” corresponds to Article 4(1)(82) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>repurchase transaction</i>” corresponds to Article 4(1)(83) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resecuritisation</i>” corresponds to Article 4(1)(63) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resecuritisation position</i>” corresponds to Article 4(1)(64) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>residential property</i>” corresponds to Article 4(1)(75) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resolution</i>” corresponds to Article 4(1)(130A) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resolution authority</i>” corresponds to Article 4(1)(130) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resolution entity</i>” corresponds to Article 4(1)(131) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>resolution group</i>” corresponds to Article 4(1)(132) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>retained earnings</i>” corresponds to Article 4(1)(123) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>risk of excessive leverage</i>” corresponds to Article 4(1)(94) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>securities financing transaction</i>” corresponds to Article 4(1)(139) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>securitisation</i>” corresponds to Article 4(1)(61) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>securitisation position</i>” corresponds to Article 4(1)(62) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>securitisation special purpose entity</i>” or “<i>SSPE</i>” corresponds to Article 4(1)(66) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>senior management</i>” corresponds to Article 4(1)(10) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>servicer</i>” corresponds to Article 4(1)(129) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>share premium account</i>” corresponds to Article 4(1)(124) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>simple repurchase agreement</i>” corresponds to Article 4(1)(84) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>small and non-complex institution</i>” corresponds to Article 4(1)(145) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>sponsor</i>” corresponds to Article 4(1)(14) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>sub-consolidated basis</i>” corresponds to Article 4(1)(49) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, limb (1) of the definition of “<i>subsidiary</i>” corresponds to Article 4(1)(16) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>synthetic holding</i>” corresponds to Article 4(1)(126) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>temporary differences</i>” corresponds to Article 4(1)(125) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>third country</i>” corresponds to Article 4(1)(25A) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>third country insurance undertaking</i>” or “<i>third-country insurance undertaking</i>” corresponds to Article 4(1)(23) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>third country reinsurance undertaking</i>” or “<i>third-country reinsurance undertaking</i>” corresponds to Article 4(1)(24) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Tier 1 own-fund insurance items</i>” corresponds to Article 4(1)(102) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Tier 2 own-fund insurance items</i>” corresponds to Article 4(1)(104) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>Tier 3 own-fund insurance items</i>” corresponds to Article 4(1)(105) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>trade exposure</i>” corresponds to Article 4(1)(91) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>trade finance</i>” corresponds to Article 4(1)(80) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>trading book</i>” corresponds to Article 4(1)(86) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>trading desk</i>” corresponds to Article 4(1)(144) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>tranche</i>” corresponds to Article 4(1)(67) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK deposit guarantee scheme</i>” corresponds to Article 4(1)(128F) of the <i>CRR</i></p>

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK parent financial holding company</i>” corresponds to Article 4(1)(30) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK parent institution</i>” corresponds to Article 4(1)(28) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK parent mixed financial holding company</i>” corresponds to Article 4(1)(32) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK regulated market</i>” corresponds to Article 4(1)(92) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>UK-adopted international accounting standards</i>” corresponds to Article 4(1)(128G) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>unfunded credit protection</i>” corresponds to Article 4(1)(59) of the <i>CRR</i></p>
Article 4A (Definitions: Regulators' rules)	In the Glossary to the <i>PRA</i> Rulebook, the definition of “ <i>Part 9C rules</i> ” corresponds to Article 4A(3) of the <i>CRR</i>
Article 4B (The consolidating supervisor)	No corresponding <i>CRR</i> rules
Article 5 (Definitions specific to capital requirements for credit risk) of the <i>CRR</i>	<p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>expected loss</i>” or “<i>EL</i>” corresponds to Article 5(3) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>exposure</i>” corresponds to Article 5(1) of the <i>CRR</i></p> <p>In the Glossary to the <i>PRA</i> Rulebook, the definition of “<i>loss</i>” corresponds to Article 5(2) of the <i>CRR</i></p>
Article 242 (Definitions) of the <i>CRR</i>	The definition of each term in Article 242(1) to (5), (7) to (10) and (18) to (19) corresponds to the definition of the equivalent term in Rule 1.2 of the Securitisation ( <i>CRR</i> ) Part. The definition of each term in Article 242(6) and (11) to (17) corresponds to the definition of the equivalent term in the Glossary to the <i>PRA</i> Rulebook.

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Revocation (A)	Corresponding <i>CRR</i> rule (B)
Articles 300 to 311 (own funds requirements for exposures to a central counterparty) of the CRR	<p>The definition of “<i>clearing member</i>” in Article 300(3) of the CRR corresponds to the definition of the equivalent term in the Glossary to the <i>PRA</i> Rulebook. The definitions of other terms in Article 300 of the <i>CRR</i> correspond to the definitions of the equivalent terms in Rule 1.3 of Chapter 1 of the Counterparty Credit Risk (CRR) Part.</p> <p>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</p>

Effective from 1 January 2027