

Bank of England PRA

Appendices to CP13/24 – Remainder of CRR: Restatement of assimilated law

Consultation paper | CP13/24

October 2024

Draft for consultation



This document outlines the appendices accompanying CP13/24.

Chapter 1: Overview

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)

Chapter 2: Scope and level of application

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)
- [Appendix 2: List of amended PRA Rulebook parts](#)
- [Appendix 3: Draft amendments to supervisory statement 15/13 – Groups](#)
- [Appendix 4: Draft amendments to near-final supervisory statement 4/24 – Credit risk: Internal ratings based approach](#)

Chapter 3: Securitisation requirements

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)
- [Appendix 5: Draft amendments to supervisory statement 9/13 – Securitisation: Significant Risk Transfer](#)
- [Appendix 6: Draft amendments to supervisory statement 10/18 – Securitisation: General requirements and capital framework](#)
- [Appendix 7: Draft statement of policy – The PRA's approach to waivers and permissions under the Securitisation \(CRR\) Part of the PRA Rulebook](#)
- [Appendix 8: Draft statement of policy – The PRA's approach to the exercise of powers referred to in Articles 244\(3\)\(b\), 245\(3\)\(b\), 254\(4\) and 258\(2\) of the Securitisation \(CRR\) Part of the PRA Rulebook](#)

Chapter 4: Counterparty credit risk

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)
- [Appendix 9: Draft statement of policy – The PRA's approach to Internal Model Method \(IMM\) permission under the Counterparty Credit Risk \(CRR\) Part](#)

Chapter 5: Settlement risk

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)

Chapter 6: Other CRR requirements

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)
- [Appendix 10: Draft amendments to supervisory statement 10/13 – Standardised Approach](#)

- [Appendix 11: Draft amendments to near-final supervisory statement 3/24 – Credit risk definition of default](#)

Chapter 7: Mapping of external credit rating agency ratings to credit quality steps

- [Appendix 1: Draft PRA Rulebook: CRR Firms: \(CRR\) Instrument \[2025\]](#)
- [Appendix 12: Draft PRA Rulebook: Solvency II Firms: Credit Quality Steps Mapping Instrument \[2025\]](#)
- [Appendix 13: Draft PRA Standards Instrument: The Technical Standards \(Credit Quality Steps Mapping\) Instrument \[2025\]](#)

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