

# Bank of England PRA

## APPENDIX TO PS1/26 – BASEL 3.1 CRR RESTATEMENT PROVISIONS

This document sets out which provisions of the *CRR* or a *CRR* level 2 regulation are reproduced in *CRR rules* and what changes (if any) are made. These provisions are referred to as ‘CRR restatement provisions’.

The reproduced provisions have been subject to the following types of non-material changes:

- (a) changes in denomination from Euro to GBP that do not have a material effect on the amount referred to;
- (b) updating of cross-references as a result of the transfer of provisions into the *PRA* rulebook;
- (c) minor corrections of deficiencies arising from the withdrawal of the *UK* from the European Union;
- (d) redrafting of provisions to clarify to whom the requirement applies;
- (e) minor changes in grammar or phrasing that do not affect the meaning of the provision; and
- (f) formatting changes.

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

### List of CRR restatement provisions<sup>1</sup>

Provision of the CRR or CRR level 2 regulation	Reproduction in PRA rules
Article 102(1) to (3), Article 104(2)(a) to (f), Article 105(2), (5), (7) to (10), (11)(b) to (g), (12) and (13) and Article 106(1) and (2) of the <i>CRR</i> <sup>2</sup>	Article 102(1) to (3), Article 103(1)(a) to (f), Article 105(2), (5), (7) to (10), (11)(b) to (g), (12) and (13) and Article 106(1) and (2) of Chapter 3 of the Trading Book (CRR) Part
Article 1 to 19 and the Annex of Part 2 of Regulation (EU) No 2016/101 <sup>3</sup>	Article 1 to 19 (other than Article 17(2) and (3)) and the Annex of Chapter 4 of the Trading Book (CRR) Part
Article 107(1) and (2), Article 110(1) to (3), Article 112, Article 114(1) to (4), Article 115(5), Article 118, Article 134, Article 135(1) and Article 137 of the <i>CRR</i>	Article 107(1) and (2), Article 110(1) to (3), Article 112, Article 114(1) to (4), Article 115(5), Article 118, Article 134, Article 135(1), Article 137 of the Credit Risk General Provisions (CRR) Part

<sup>1</sup> CRR restatement provisions are set out in this Appendix and in Appendix 15 (‘CRR restatement provisions’) to PRA PS 22/21 ‘Implementation of Basel standards’, available at: [PS22/21 - Implementation of Basel standards: Final rules | Bank of England](http://PS22/21-Implementation-of-Basel-standards-Final-rules-Bank-of-England).

<sup>2</sup> The CRR restatement provisions in this row supersedes the CRR restatement provisions in the third row (Article 102(1) ...) of the ‘List of CRR restatement provisions’ in Appendix 15 to PRA PS 22/21.

<sup>3</sup> The CRR restatement provisions in this row supersedes the CRR restatement provisions in the fifth row (Article 1 to Article 19 ...) of the ‘List of CRR restatement provisions’ in Appendix 15 to PRA PS 22/21.

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Provision of the CRR or CRR level 2 regulation	Reproduction in PRA rules
Article 174, Article 175 and Article 184 of the CRR	Article 174, Article 175 and Article 184 of the Credit Risk: Internal Ratings Based Approach (CRR) Part
Article 325(5) to (8), Articles 325a(4) and (7) and Article 325b(1) to (3) of the CRR	Article 325(5) to (8), Articles 325a(4) and (7) and Article 325b (1) to (3) of the Market Risk: General Provisions (CRR) Part
Article 325ba(1) and (2), Article 325bd(1)-(3), Article 325be(2), Article 325bf(1) to (6), Article 325bg(1)-(3), Article 325bh(2), Article 325bi, Article 325bj, Article 325bk(1) and (2), Article 325bl, Article 325bn, Article 325bo and Article 325bp(1), (2) and (4) to (11) of the CRR	Article 325ba(1) and (2), Article 325bd(1)-(3), Article 325be(2), Article 325bf(1) to (6), Article 325bg(1)-(3), Article 325bh(2), Article 325bi, Article 325bj, Article 325bk(1) and (2), Article 325bl, Article 325bn, Article 325bo and Article 325bp (1), (2) and (4) to (11) of the Market Risk: Internal Model Approach (CRR) Part
Article 325c(2), Article 325d, Article 325e(1) , Article 325f, Article 325h(1), (3) and (4), Article 325l(1), (2), (4), (6), (8) and (9), Article 325m(2) to (4), Article 325n, Article 325o, Article 325p, Article 325q(4), Article 325r(1), Article 325s(2) to (4), Article 325t(2), (3), (4), (5) and (6), Article 325u(1) and (3), Article 325v(2), Article 325w(3), Article 325x(1) and (3), Article 325y(2) to (5), Article 325z of the CRR	Article 325c(2), Article 325d, Article 325e(1) , Article 325f, Article 325h(1), (3) and (4), Article 325l(1), (2), (4), (6), (8) and (9), Article 325m(2) to (4), Article 325n, Article 325o, Article 325p, Article 325q(4), Article 325r(1), Article 325s(2) to (4), Article 325t(2), (3), (4), (5) and (6), Article 325u(1) and (3), Article 325v(2), Article 325w(3), Article 325x(1) and (3), Article 325y(2) to (5) and Article 325z of the Market Risk: Advanced Standardised Approach (CRR) Part
Article 325aa(1) to (7), Article 325ab, Article 325ac, Article 325ad, Article 325af(1) to (5), Article 325ag(1), Article 325ah(2), Article 325al, Article 325am(2), Article 325an, Article 325ao, Article 325ap(2) and (4), Article 325aq(4) and (5), Article 325at(1),(2) and (4), Article 325au, Article 325av(4), Article 325aw, Article 325ax(1) and Article 325ay of the CRR	Article 325aa(1) to (7), Article 325ab, Article 325ac, Article 325ad, Article 325af(1) to (5), Article 325ag(1), Article 325ah(2), Article 325al, Article 325am(2), Article 325an, Article 325ao, Article 325ap(2) and (4), Article 325aq(4) and (5), Article 325at(1), (2) and (4), Article 325au, Article 325av (4), Article 325aw, Article 325ax(1)and Article 325ay of the Market Risk: Advanced Standardised Approach (CRR) Part
Article 326, Article 327 (1) and (3), Article 328, Article 329(1) and (2), Article 330, Article 331, Article 332 (1) and (2), Article 333, Article 334, Article 335, Article 336, Article 337(1), (3)and	Article 326, Article 327 (1) and (3), Article 328, Article 329(1) and (2), Article 330, Article 331, Article 332 (1) and (2), Article 333, Article 334, Article 335, Article 336, Article 337(1), (3) and

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Provision of the CRR or CRR level 2 regulation	Reproduction in PRA rules
(5), Article 339, Article 340, Article 341(1) and (2), Article 342, Article 343, Article 344(3) and (4), Article 345, Article 346, Article 347, Article 348 (1) and (2), Article 349, Article 350(1), (2) and (3), Article 351, Article 352(1), (3), (4) and (5), Article 353(1) and (3), Article 354(1) and (2), Article 355, Article 356, Article 357, Article 358(1), (2) and (5), Article 359, Article 360 and Article 361 of the CRR	(5), Article 339, Article 340, Article 341(1) and (2), Article 342, Article 343, Article 344(3) and (4), Article 345, Article 346, Article 347, Article 348 (1) and (2), Article 349, Article 350(1), (2) and (3), Article 351, Article 352(1), (3), (4) and (5), Article 353(1) and (3), Article 354(1) and (2), Article 355, Article 356, Article 357, Article 358(1), (2) and (5), Article 359, Article 360 and Article 361 of the Market Risk: Simplified Standardised Approach (CRR) Part
Article 362, Article 363(1) to (3), Article 364, Article 365, Article 366, Article 367, Article 368, Article 369, Article 370, Article 371, Article 371, Article 372, Article 373, Article 374, Article 375, Article 376 and Article 377 of the CRR	Article 362, Article 363(1) to (3), Article 364, Article 365, Article 366, Article 367, Article 368, Article 369, Article 370, Article 371, Article 371, Article 372, Article 373, Article 374, Article 375, Article 376 and Article 377 of Part 1 of Annex 3 of the Market Risk: Internal Model Approach (CRR) Part. <sup>4</sup>
Part 2 (PRA) of Commission Delegated Regulation (EU) No 529/2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for assessing the materiality of extensions and changes of the Internal Ratings Based Approach and the Advanced Measurement Approach	The Articles and Annexes to Part B of Annex 3 of the Market Risk: Internal Models Approach (CRR) Part restate those articles and annexes of Part 2 (PRA) of Commission Delegated Regulation (EU) No 529/2014 with the same article and annex number, only insofar as those provisions relate to the market risk internal models approach. <sup>5</sup>

<sup>4</sup> These provisions apply during the *IMA transitional period*.

<sup>5</sup> These provisions apply during the *IMA transitional period*.