

SCHEDULE

PART 4

EU Regulations for which both the PRA and FCA are appropriate regulators

Capital Requirements Regulation

146. Commission Delegated Regulation (EU) 2014/526 of 12 March 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for determining proxy spread and limited smaller portfolios for credit valuation adjustment risk⁽¹⁾.

(1) OJ L148, 20.5.2014, p.17.