

SCHEDULE 1

Matters in respect of which the Treasury may make regulations

32. Specifying the criteria to be met in relation to the standard parameters to be used for equities that an undertaking purchased on or before 1 January 2016 when calculating the equity risk sub-module in accordance with the standard formula, including the equities that may be subject to the transitional period⁽¹⁾.

⁽¹⁾ Article 308b(13) of the Solvency 2 Directive.