

## SCHEDULE

### PART 2

#### EU Regulations for which the Prudential Regulation Authority is the appropriate regulator

##### Capital Requirements Directive

**78.** Commission Delegated Regulation (EU) 1222/2014 of 8 October 2014 supplementing [Directive 2013/36/EU](#) of the European Parliament and of the Council with regard to regulatory technical standards for the specification of the methodology for the identification of global systemically important institutions and for the definition of subcategories of global systemically important institutions<sup>(1)</sup>.

##### Capital Requirements Regulation

**79.** Commission Implementing Regulation (EU) 2015/233 of 13 February 2015 laying down implementing technical standards with regard to currencies in which there is an extremely narrow definition of central bank eligibility pursuant to Regulation (EU) No 575/2013 of the European Parliament and of the Council<sup>(2)</sup>.

**80.** Commission Implementing Regulation (EU) 2015/2344 of 15 December 2015 laying down implementing technical standards with regard to currencies with constraints on the availability of liquid assets in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council<sup>(3)</sup>.

**81.** Commission Delegated Regulation (EU) 2016/709 of 26 January 2016 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards specifying the conditions for the application of the derogations concerning currencies with constraints on the availability of liquid assets<sup>(4)</sup>.

**82.** Commission Delegated Regulation (EU) 2017/208 of 31 October 2016 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for additional liquidity outflows corresponding to collateral needs resulting from the impact of an adverse market scenario on an institution's derivatives transactions<sup>(5)</sup>.

**83.** Commission Delegated Regulation (EU) 2017/1230 of 31 May 2017 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards further specifying the additional objective criteria for the application of a preferential liquidity outflow or inflow rate for cross-border undrawn credit or liquidity facilities within a group or an institutional protection scheme<sup>(6)</sup>.

##### Central Securities Depositories Regulation

**84.** Articles 8 to 42 of the Commission Delegated Regulation (EU) 2017/390 of 11 November 2016 supplementing Regulation (EU) 909/2014 of the European Parliament and of the Council with regard to regulatory technical standards on certain prudential requirements for central securities depositories and designated credit institutions offering banking-type ancillary services<sup>(7)</sup>.

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(1) OJ L330, 15.11.2014, p.27.

(2) OJ L39, 14.2.2015, p.11.

(3) OJ L330, 16.12.2015, p.26.

(4) OJ L125, 13.5.2016, p.1.

(5) OJ L33, 8.2.2017, p.14.

(6) OJ L177, 8.7.2017, p.7.

(7) OJ L65, 10.3.2017, p.9.

## Institutions for Occupational Pension Provision Directive

**85.** Commission Implementing Regulation (EU) 643/2014 of 16 June 2014 laying down implementing technical standards with regard to the reporting of national provisions of prudential nature relevant to the field of occupational pension schemes according to Directive 2003/41/EC of the European Parliament and of the Council<sup>(8)</sup>.

## Solvency II

**86.** Commission Implementing Regulation (EU) 2015/460 of 19 March 2015 laying down implementing technical standards with regard to the procedure concerning the approval of an internal model in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(9)</sup>.

**87.** Commission Implementing Regulation (EU) 2015/461 of 19 March 2015 laying down implementing technical standards with regard to the process to reach a joint decision on the application to use a group internal model in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(10)</sup>.

**88.** Commission Implementing Regulation (EU) 2015/462 of 19 March 2015 laying down implementing technical standards with regard to the procedures for supervisory approval to establish special purpose vehicles, for the cooperation and exchange of information between supervisory authorities regarding special purpose vehicles as well as to set out formats and templates for information to be reported by special purpose vehicles in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(11)</sup>.

**89.** Commission Implementing Regulation (EU) 2015/498 of 24 March 2015 laying down implementing technical standards with regard to the supervisory approval procedure to use undertaking-specific parameters in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(12)</sup>.

**90.** Commission Implementing Regulation (EU) 2015/499 of 24 March 2015 laying down implementing technical standards with regard to the procedures to be used for granting supervisory approval for the use of ancillary own-fund items in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(13)</sup>.

**91.** Commission Implementing Regulation (EU) 2015/500 of 24 March 2015 laying down implementing technical standards with regard to the procedures to be followed for the supervisory approval of the application of a matching adjustment in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(14)</sup>.

**92.** Commission Implementing Regulation (EU) 2015/2011 of 11 November 2015 laying down implementing technical standards with regard to the lists of regional governments and local authorities, exposures to whom are to be treated as exposures to the central government in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(15)</sup>.

**93.** Commission Implementing Regulation (EU) 2015/2012 of 11 November 2015 laying down implementing technical standards with regard to the procedures for decisions to set, calculate and remove capital add-ons in accordance with Directive 2009/138/EC of the European Parliament and of the Council<sup>(16)</sup>.

<sup>(8)</sup> OJ L177, 17.6.2014, p.34.

<sup>(9)</sup> OJ L76, 20.3.2015, p.13.

<sup>(10)</sup> OJ L76, 20.3.2015, p.19.

<sup>(11)</sup> OJ L76, 20.3.2015, p.23.

<sup>(12)</sup> OJ L79, 25.3.2015, p.8.

<sup>(13)</sup> OJ L79, 25.3.2015, p.12.

<sup>(14)</sup> OJ L79, 25.3.2015, p.18.

<sup>(15)</sup> OJ L295, 12.11.2015, p.3.

<sup>(16)</sup> OJ L295, 12.11.2015, p.5.

**94.** Commission Implementing Regulation (EU) 2015/2013 of 11 November 2015 laying down implementing technical standards with regard to standard deviations in relation to health risk equalisation systems in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(17).

**95.** Commission Implementing Regulation (EU) 2015/2014 of 11 November 2015 laying down implementing technical standards with regard to the procedures and templates for the submission of information to the group supervisor and for the exchange of information between supervisory authorities in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(18).

**96.** Commission Implementing Regulation (EU) 2015/2015 of 11 November 2015 laying down implementing technical standards on the procedures for assessing external credit assessments in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(19).

**97.** Commission Implementing Regulation (EU) 2015/2016 of 11 November 2015 laying down the implementing technical standards with regard to the equity index for the symmetric adjustment of the standard equity capital charge in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(20).

**98.** Commission Implementing Regulation (EU) 2015/2017 of 11 November 2015 laying down implementing technical standards with regard to the adjusted factors to calculate the capital requirement for currency risk for currencies pegged to the euro in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(21).

**99.** Commission Implementing Regulation (EU) 2015/2450 of 2 December 2015 laying down implementing technical standards with regard to the templates for the submission of information to the supervisory authorities according to [Directive 2009/138/EC](#) of the European Parliament and of the Council(22).

**100.** Commission Implementing Regulation (EU) 2015/2451 of 2 December 2015 laying down implementing technical standards with regard to the templates and structure of the disclosure of specific information by supervisory authorities in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(23).

**101.** Commission Implementing Regulation (EU) 2015/2452 of 2 December 2015 laying down implementing technical standards with regard to the procedures, formats and templates of the solvency and financial condition report in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(24).

**102.** Commission Implementing Regulation (EU) 2016/1630 of 9 September 2016 laying down implementing technical standards with regard to the procedures for the application of the transitional measure for the equity risk sub-module in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(25).

**103.** Commission Implementing Regulation (EU) 2016/1800 of 11 October 2016 laying down implementing technical standards with regard to the allocation of credit assessments of external credit assessment institutions to an objective scale of credit quality steps in accordance with [Directive 2009/138/EC](#) of the European Parliament and of the Council(26).

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(17) OJ L295, 12.11.2015, p.9.

(18) OJ L295, 12.11.2015, p.11.

(19) OJ L295, 12.11.2015, p.16.

(20) OJ L295, 12.11.2015, p.18.

(21) OJ L295, 12.11.2015, p.21.

(22) OJ L347, 31.12.2015, p.1.

(23) OJ L347, 31.12.2015, p.1224.

(24) OJ L347, 31.12.2015, p.1285.

(25) OJ L243, 10.9.2016, p.1.

(26) OJ L275, 12.10.2016, p.19.

**Draft Legislation:** *This is a draft item of legislation. This draft has since been made as a UK Statutory Instrument:  
The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 No. 1115*