

SCHEDULE

PART 4

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

Capital Requirements Regulation

141. Commission Implementing Regulation (EU) 2013/1423 of 20 December 2013 laying down implementing technical standards with regard to disclosure of own funds requirements for institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽¹⁾.

142. Commission Delegated Regulation (EU) 2014/183 of 20 December 2013 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council on prudential requirements for credit institutions and investment firms, with regard to regulatory technical standards for specifying the calculation of specific and general credit risk adjustments⁽²⁾.

143. Commission Delegated Regulation (EU) 2014/241 of 7 January 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for own funds requirements for institutions⁽³⁾.

144. Commission Delegated Regulation (EU) 2014/523 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 what constitutes the close correspondence between the value of an institution's covered bonds and the value of the institution's assets⁽⁴⁾.

145. Commission Delegated Regulation (EU) 2014/525 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 the definition of market⁽⁵⁾.

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⁽⁶⁾.

147. Commission Delegated Regulation (EU) 2014/528 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 non-delta risk of options in the standardised market risk approach⁽⁷⁾.

148. Commission Delegated Regulation (EU) 2014/529 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 assessing the materiality of extensions and changes of the Internal Ratings Based Approach and the Advanced Measurement Approach⁽⁸⁾.

149. Commission Implementing Regulation (EU) 2014/602 of 4 June 2014 laying down implementing technical standards for facilitating the convergence of supervisory practices with

(1) OJ L355, 31.12.2013, p.60.

(2) OJ L57, 27.2.2014, p.3.

(3) OJ L74, 14.3.2014, p.8.

(4) OJ L148, 20.5.2014, p.4.

(5) OJ L148, 20.5.2014, p.15.

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

(7) OJ L148, 20.5.2014, p.29.

(8) OJ L148, 20.5.2014, p.36.

Status: This is the original version (as it was originally made).

regard to the implementation of additional risk weights according to Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽⁹⁾.

150. Commission Delegated Regulation (EU) 2014/625 of 13 March 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council by way of regulatory technical standards specifying the requirements for investor, sponsor, original lenders and originator institutions relating to exposures to transferred credit risk⁽¹⁰⁾.

151. Commission Implementing Regulation (EU) 2014/680 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽¹¹⁾.

152. Commission Implementing Regulation (EU) 2014/945 of 4 September 2014 laying down implementing technical standards with regard to relevant appropriately diversified indices according to Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽¹²⁾.

153. Commission Implementing Regulation (EU) 1030/2014 of 29 September 2014 laying down implementing technical standards with regard to the uniform formats and date for the disclosure of the values used to identify global systemically important institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽¹³⁾.

154. Commission Delegated Regulation (EU) 2014/1187 of 2 October 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council as regards regulatory technical standards for determining the overall exposure to a client or a group of connected clients in respect of transactions with underlying assets⁽¹⁴⁾.

155. Commission Delegated Regulation (EU) 2015/585 of 18 December 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the specification of margin periods of risk⁽¹⁵⁾.

156. Commission Delegated Regulation (EU) 2015/1555 of 28 May 2015 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the disclosure of information in relation to the compliance of institutions with the requirement for a countercyclical capital buffer in accordance with Article 440⁽¹⁶⁾.

157. Commission Delegated Regulation (EU) 2015/1556 of 11 June 2015 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the transitional treatment of equity exposures under the IRB approach⁽¹⁷⁾.

158. Commission Implementing Regulation (EU) 2015/2197 of 27 November 2015 laying down implementing technical standards with regard to closely correlated currencies in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council⁽¹⁸⁾.

159. Commission Implementing Regulation (EU) 2016/100 of 16 October 2015 laying down implementing technical standards specifying the joint decision process with regard to the application

⁽⁹⁾ OJ L166, 5.6.2014, p.22.

⁽¹⁰⁾ OJ L174, 13.6.2014, p.16.

⁽¹¹⁾ OJ L191, 28.6.2014, p.1.

⁽¹²⁾ OJ L265, 5.9.2014, p.3.

⁽¹³⁾ OJ L284, 30.9.2014, p.14.

⁽¹⁴⁾ OJ L324, 7.11.2014, p.1.

⁽¹⁵⁾ OJ L98, 15.4.2015, p.1.

⁽¹⁶⁾ OJ L244, 19.9.2015, p.1.

⁽¹⁷⁾ OJ L244, 19.9.2015, p.9.

⁽¹⁸⁾ OJ L313, 28.11.2015, p.30.

for certain prudential permissions pursuant to Regulation (EU) No 575/2013 of the European Parliament and of the Council(19).

160. Commission Delegated Regulation (EU) 2016/101 of 26 October 2015 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for prudent valuation under Article 105(14)(20).

161. Commission Implementing Regulation (EU) 2016/200 of 15 February 2016 laying down implementing technical standards with regard to disclosure of the leverage ratio for institutions, according to Regulation (EU) No 575/2013 of the European Parliament and of the Council(21).

162. Commission Implementing Regulation (EU) 2016/1646 of 13 September 2016 laying down implementing technical standards with regard to main indices and recognised exchanges in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council on prudential requirements for credit institutions and investment firms(22).

163. Commission Implementing Regulation (EU) 2016/1799 of 7 October 2016 laying down implementing technical standards with regard to the mapping of credit assessments of external credit assessment institutions for credit risk in accordance with Articles 136(1) and 136(3) of Regulation (EU) No 575/2013 of the European Parliament and of the Council(23).

164. Commission Implementing Regulation (EU) 2016/1801 of 11 October 2016 on laying down implementing technical standards with regard to the mapping of credit assessments of external credit assessment institutions for securitisation in accordance with Regulation (EU) No 575/2013 of the European Parliament and of the Council(24).

165. Commission Delegated Regulation (EU) 2017/72 of 23 September 2016 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards specifying conditions for data waiver permissions(25).

166. Commission Delegated Regulation (EU) 2017/2295 of 4 September 2017 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for disclosure of encumbered and unencumbered assets(26).

167. Commission Delegated Regulation (EU) 2018/171 of 19 October 2017 on supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the materiality threshold for credit obligations past due.(27)

168. Commission Delegated Regulation (EU) 2018/728 of 24 January 2018 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for procedures for excluding transactions with non-financial counterparties established in a third country from the own funds requirement for credit valuation adjustment risk(28).

(19) OJ L21, 28.1.2016, p.45.

(20) OJ L21, 28.1.2016, p.54.

(21) OJ L39, 16.2.2016, p.5.

(22) OJ L245, 14.9.2016, p.5.

(23) OJ L275, 12.10.2016, p.3.

(24) OJ L275, 12.10.2016, p.27.

(25) OJ L10, 14.1.2017, p.1.

(26) OJ L329, 13.12.2017, p.6.

(27) OJ L32, 6.2.2018, p.1.

(28) OJ L123, 18.5.2018, p.1.