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STATUTORY INSTRUMENTS

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**2020 No. 1385**

**The Securities Financing Transactions, Securitisation and  
Miscellaneous Amendments (EU Exit) Regulations 2020**

**PART 5**

Amendment of secondary legislation

**The Capital Requirements (Amendment) (EU Exit) Regulations 2019**

**65.**—(1) The Capital Requirements (Amendment) (EU Exit) Regulations 2019<sup>(1)</sup> are amended as follows.

(2) Omit—

- (a) regulation 14 (Article 11 (general treatment));
- (b) regulation 17 (Article 18 (methods of prudential consolidation));
- (c) regulation 36 (Article 124 (exposures secured by mortgages on immovable property));
- (d) regulation 38 (Article 164 (loss given default (LGD))).

(3) In regulation 79 (Article 501a (adjustment to own funds requirements for credit risk for exposures to entities that operate or finance physical structures or facilities, systems and networks that provide or support essential public services)), after “Omit” insert “paragraphs 4 and 5 of”.