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STATUTORY INSTRUMENTS

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**2018 No. 1401**

**The Capital Requirements (Amendment)  
(EU Exit) Regulations 2018**

**PART 4**

Amendment of retained direct EU legislation

**CHAPTER 1**

Amendment of the Capital Requirements Regulation

**Article 377 (requirements for an internal model for correlation trading)**

**167.** In Article 377 (requirements for an internal model for correlation trading), in paragraph 5, omit the words from “EBA shall” to the end.