

Basic information

2021/2574(DEA)

DEA - Delegated acts procedure

Regulatory technical standards specifying the method for identifying derivative transactions with one or more than one material risk driver for the purposes of Article 277(5), the formula for calculating the supervisory delta of call and put options mapped to the interest rate risk category and the method for determining whether a transaction is a long or short position in the primary risk driver or in the most material risk driver in the given risk category for the purposes of Article 279a(3)(a) and (b) in the standardised approach for counterparty credit risk

Supplementing [2011/0202\(COD\)](#)

Subject

2.50.03 Securities and financial markets, stock exchange, CIUTS, investments

2.50.04 Banks and credit

2.50.05 Insurance, pension funds

2.50.08 Financial services, financial reporting and auditing

2.50.10 Financial supervision

Procedure completed - delegated act enters into force