

**Basic information**

**2023/2667(DEA)**

DEA - Delegated acts procedure

Calculation of the own funds requirements for market risk for non-trading book positions subject to foreign exchange risk or commodity risk and the treatment of those positions for the purposes of the regulatory back-testing requirements and the profit and loss attribution requirement under the alternative internal model approach

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

**Subject**

2.50.10 Financial supervision

Procedure completed - delegated act enters into force