

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

Documentation gateway

European Commission

Document type	Reference	Date	Summary
Non-legislative basic document	C(2023)02585	20/04/2023	
Document attached to the procedure	C(2023)4299	21/06/2023	