


Chapter 4

Commission Delegated Regulation (EU) 2017/2194



Article 3 Asset-class specific criteria for package orders consisting exclusively of equity derivatives

The asset-class specific criteria referred to in Article 1(b)(iv) for package orders consisting exclusively of equity derivatives, as referred to in Section 6 of Annex III to Delegated Regulation (EU) 2017/583, shall be the following:

- (a) the package order has no more than two components;
- (b) all components of the package order belong to the same sub-asset class as referred to in Section 6 of Annex III to Delegated Regulation (EU) 2017/583;
- (c) all components of the package order are denominated in the same notional currency of either EUR, USD or GBP;
- (d) all components of the package order have the same underlying index;
- (e) the expiry date of all components of the package order does not exceed 6 months;
- (f) where the package order contains options, all options have the same expiry date.