



Council of the
European Union

Brussels, 16 August 2017
(OR. en)

10226/17
COR 1

EF 124
ECOFIN 530
SURE 20
DELECT 101

COVER NOTE

From: Secretary-General of the European Commission,
signed by Mr Jordi AYET PUIGARNAU, Director

date of receipt: 16 August 2017

To: Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of
the European Union

No. Cion doc.: C(2017) 5730 final

Subject: CORRIGENDUM of 11.8.2017 to Commission Delegated Regulation of 8
June 2017 amending Delegated Regulation (EU) 2015/35 concerning the
calculation of regulatory capital requirements for certain categories of
assets held by insurance and reinsurance undertakings (infrastructure
corporates) (C(2017) 3673 final)

Delegations will find attached document C(2017) 5730 final.

Encl.: C(2017) 5730 final



Brussels, 11.8.2017
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CORRIGENDUM

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to Commission Delegated Regulation of 8 June 2017 amending Delegated Regulation (EU) 2015/35 concerning the calculation of regulatory capital requirements for certain categories of assets held by insurance and reinsurance undertakings (infrastructure corporates)

(C(2017) 3673 final)

On page 13, in Article 1(4)(a)

for: 'a sub-risk module for qualifying infrastructure equities and a sub-risk module for qualifying infrastructure corporate equities'

read: ' a risk sub-module for qualifying infrastructure equities and a risk sub-module for qualifying infrastructure corporate equities'.

On page 13, in Article 1(4)(c)

$$\textit{for: } SCR_{equity} = \sqrt{SCR_{equ1}^2 + 2 \cdot 0,75 \cdot (SCR_{equ2} + SCR_{quinf} + SCR_{quinf c}), \\ + (SCR_{equ2} + SCR_{quinf} + SCR_{quinf c})^2}$$

$$\textit{read: } SCR_{equity} = \sqrt{SCR_{equ1}^2 + 2 \cdot 0,75 \cdot SCR_{equ1} \cdot (SCR_{equ2} + SCR_{quinf} + SCR_{quinf c}), \\ + (SCR_{equ2} + SCR_{quinf} + SCR_{quinf c})^2}.$$