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COVER NOTE

From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
date of receipt:	4 September 2014
To:	Mr Uwe CORSEPIUS, Secretary-General of the Council of the European Union
No. Cion doc.:	C(2014) 6204 final
Subject:	CORRIGENDUM to Commission Delegated Regulation (EU) No 528/2014 of 12 March 2014 supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for non-delta risk of options in the standardised market risk approach (Official Journal of the European Union L148 of 20.5.2014)

Delegations will find attached document C(2014) 6204 final.

Encl.: C(2014) 6204 final



Brussels, 4.9.2014
C(2014) 6204 final

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**to Commission Delegated Regulation (EU) No 528/2014 of 12 March 2014
supplementing Regulation (EU) No 575/2013 of the European Parliament and of the
Council with regard to regulatory technical standards for non-delta risk of options in
the standardised market risk approach**

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(Text with EEA relevance)

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On page 31, in Article 3(1)(b)(i):

for: '... according to of Part Three, ...'

read: '... according to Part Three, ...';

on page 33, in the last subparagraph of Article 7:

for: 'For the purposes of point (c), ...'

read: 'For the purposes of point (b), ...';

on page 35, in Annex I:

for: 'Gamma impact = $\wedge \times \text{Gamma} \times \text{VU}^2$ '

read: 'Gamma impact = $\frac{1}{2} \times \text{Gamma} \times \text{VU}^2$ ';

on page 35, in point (a) of Annex II:

for: '... relevant scenario determined in step (c) of Article 8.2;'

read: '... relevant scenario determined in step (c) of Article 9;';

on page 35, in point (b)(ii) of Annex II:

for: '... relevant scenario determined in step (c) of Article 8.2.'

read: '... relevant scenario determined in step (c) of Article 9.'