CORRIGENDA

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 L 148 of 20 May 2014)

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

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

read: '… according to Part Three, …';

on page 33, Article 7, second paragraph:

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

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

on page 35, Annex I:

for: 'Gamma impact = ^ × Gamma × VU^2',

read: 'Gamma impact = ½ × Gamma × VU^2';

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

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

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

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

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

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