2024/90325

31.5.2024

Corrigendum to Commission Delegated Regulation (EU) 2024/857 of 1 December 2023 supplementing Directive 2013/36/EU of the European Parliament and of the Council with regard to regulatory technical standards specifying a standardised methodology and a simplified standardised methodology to evaluate the risks arising from potential changes in interest rates that affect both the economic value of equity and the net interest income of an institution's non-trading book activities

(Official Journal of the European Union L, 2024/857, 24 April 2024)

On page 15, the formula in paragraph 2 of Article 19:

for:

$$'FWD_{i,c}(t_k, t_k + REF_j) = -\frac{\ln[DF_{i,c}(t_k\ REF_j)/DF_{i,c}(t_k)]}{REF_j},$$

read:

$$'FWD_{i,c}(t_k, t_k + REF_j) = -\frac{\ln[DF_{i,c}(t_k + REF_j)/DF_{i,c}(t_k)]}{REF_j},$$