



Council of the
European Union

Brussels, 9 January 2024
(OR. en)

5200/24

EF 8
ECOFIN 27
DELECT 1

COVER NOTE

From: Secretary-General of the European Commission, signed by Ms Martine DEPREZ, Director

To: Ms Thérèse BLANCHET, Secretary-General of the Council of the European Union

No. Cion doc.: C(2023) 9237 final

Subject: CORRIGENDUM of 20.12.2023 to COMMISSION DELEGATED REGULATION (EU) .../... amending the regulatory technical standards laid down in Delegated Regulation (EU) 2015/2205 as regards the transition to the TONA and SOFR benchmarks referenced in certain OTC derivative contracts (C(2023) 6692 final)

Delegations will find attached document C(2023) 9237 final.

Encl.: C(2023) 9237 final

Brussels, 20.12.2023
C(2023) 9237 final

CORRIGENDUM

of 20.12.2023

**to COMMISSION DELEGATED REGULATION (EU) .../... amending the regulatory technical standards laid down in Delegated Regulation (EU) 2015/2205 as regards the transition to the TONA and SOFR benchmarks referenced in certain OTC derivative contracts
(C(2023) 6692 final)**

CORRIGENDUM

**to COMMISSION DELEGATED REGULATION (EU) .../... amending the regulatory technical standards laid down in Delegated Regulation (EU) 2015/2205 as regards the transition to the TONA and SOFR benchmarks referenced in certain OTC derivative contracts
(C(2023) 6692 final)**

In the Annex:

for:

‘(2) the following rows for entries E.4.1 and E.4.2 are added:

‘E.4.1	OIS	SOFR	USD	7D-50Y	Single currency	No	Constant or variable
E.4.2	OIS	TONA	USD	7D-30Y	Single currency	No	Constant or variable’

‘

read:

‘(2) the following rows for entries E.4.1 and E.4.2 are added:

‘E.4.1	OIS	SOFR	USD	7D-50Y	Single currency	No	Constant or variable
E.4.2	OIS	TONA	JPY	7D-30Y	Single currency	No	Constant or variable’

‘