

The remarks below refer to:

Fischer, T., 2012. No-arbitrage pricing under systemic risk: accounting for cross-ownership. *Mathematical Finance*. doi: 10.1111/j.1467-9965.2012.00526.x

- [Click here](#) for a full proof of Lemma A.5 and a shorter proof of Lemma A.6.
- Typo: 2nd line below Eq. (4.13):  $\Phi_{\mathbf{a}}(\cdot)$  is defined on  $\mathbb{R}^{n(m+1)}$ , and not on  $\mathbb{R}^{m+1}$ .