



ESRB

European Systemic Risk Board

European System of Financial Supervision

Mr José Manuel Campa
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ECB-PUBLIC

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Correction of specific values in the adverse scenario for the EBA 2023 EU-wide stress test

17 March 2023

Dear Jose Manuel,

I regret to inform you that we identified additional errors in specific values of the adverse scenario for the EBA 2023 EU-wide stress test exercise. These errors stem from wrong data having been extracted and concern certain tenors in the swap rates for the Czech koruna, the Hungarian forint, the Polish zloty, the Romanian leu, the Bulgarian lev, the Norwegian krone, and the Turkish lira. All the corrections are detailed in a corrigendum table showing the changes done compared with the original version of the ESRB adverse scenario for the EBA 2023 EU-wide stress test.

I am therefore attaching the corrected files and the corrigendum table. I will also inform the General Board of this letter. We will also republish the updated files and upload the corrigendum table in our website in coordination with your staff.

Yours sincerely,

Francesco Mazzaferro
Head of the ESRB Secretariat

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