



ECB-UNRESTRICTED

Mr Andrea Enria
Chairman
European Banking Authority
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3 February 2016
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Mario Draghi
ESRB Chair

Dear Andrea,

Hereby I am officially transmitting to you, for the EBA 2016 bank stress test, the ESRB adverse scenario. Following a teleconference of the ESRB General Board on 26 January 2016, this was formally approved with an overwhelming majority via written vote that concluded on 3 February 2016.

This documentation has been prepared in line with the Articles 23 (Identification and measurement of systemic risk) and 32 Assessment of market developments of the EBA Regulation).

I would like to thank you very much for the good cooperation of your staff in the ESRB Task Force on Stress Testing, which has been instrumental in achieving this outcome.

I look forward to discussing the outcomes of the EBA stress test at one of the ESRB General Board meetings later this year.

With best regards,

Signed

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