

RISK & FINANCIAL STABILITY DEPARTMENT

Insurance Stress Test 2024 Clarification on the Stress Test templates

EIOPA identified some issues in the published version (v.02) of the capital template and of the liquidity template. The issues are confined to the validation rules contained in the "Status of the Template" tab.

The issues do not impact the quantitative and qualitative information provided by the participants in the other tabs and they are not blocking the submission. The only effect of the inaccurate validation rules is to potentially generate unjustified "OK" or unjustified "warnings" in the validation tab and subsequent need to provide justifications.

Please take this into account when checking the outcome of the rules listed below before the submission of the templates to the National Competent Authority and provide an explanation even if the outcome of the listed rules is "OK".

Capital Stress Test Template

Rules 258, 306, 307, 326, 335, 924, 925.

Liquidity Stress Test Template

Rules 32, 36, 37, 47, 50, 51, 52, 53, 56, 57, 60, 61, 62.