

## **Errata corrigendum**

### **Insurance Stress Test 2016 Technical specifications and reporting templates:**

1. In the footnote 22 in page 18 of the stress test technical specifications and in the cell B42 of the “D.Derivatives” tab of the reporting templates, the formula “ $2*PV0*\Delta Y$ ” shall be replaced by “ $PV0*\Delta Y$ ”.