COMMUNIQUÉ

IMPORTANT INFORMATION ABOUT CIRCULAR CSSF 08/338

Important information about Circular CSSF 08/338 (as amended by Circular CSSF 16/642) regarding the implementation of a stress test in order to assess the interest rate risk arising from non trading book activities

The CSSF draws the attention of the addressees of Circular CSSF 08/338 (as amended by Circular CSSF 16/642) to the fact that in order to transmit the results of the stress test to the CSSF, the new electronic reporting tables to be used as from 1 December 2016 are now included in the annexe to this circular and available using the links provided below:

- for credit institutions, table ESPREP-BNNNN-YYYY-MM-STT.xls available at www.cssf.lu/fileadmin/files/ESPREP-BNNNN-YYYY-MM-STT.xls and,

Luxembourg, 7 October 2016