

EU-wide stress test benchmark 2018

www.orx.org
+44 (0)1225 904 397

The EU-wide stress test is a regular stress test assessment conducted under the supervision of the European Banking Authority (EBA).

This year, we are running an early snap survey on the methodological aspects of the operational risk submissions. This will allow banks undergoing the assessment to gain an insight into the methodologies used by other participants.

How will we do it?

We will conduct a brief survey, consisting of roughly 14 questions. Special attention will be paid to the forecasting of conduct risk losses. The survey will run for a short period of two weeks.

Participants will get a report presenting the results about two weeks later. We are also organising a group call at the end of March to give participants the opportunity to discuss the results.

Additionally, we are planning a roundtable event in early May. The venue for this is yet to be confirmed.

Timeline – February to May

21 February – Survey opens

7 March – Survey closes

23 March – Report available

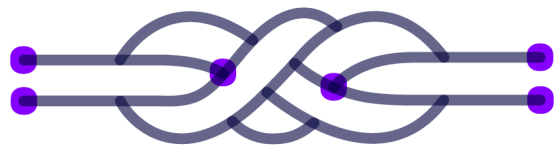
28 March – Call to discuss results

Early May – Roundtable (venue tbc)

Please note that this project is based on our 'give-to-get' approach. This means that only those institutions submitting their responses to the survey will also receive the full project report and be able to take part in the group call and roundtable.

Key project facts and benefits:

- Snap survey (open for two weeks), focusing on the methodologies used in the stress test
- Report presenting the results two weeks later
- Call to discuss report results in late March
- Opportunity to participate in a roundtable event in early May
- Free for ORX members



Register

To take part in this study please register via the website:

members.orx.org/stress-testing/eu-wide-stress-test-benchmark-2018

Or contact Annika Westphal, Research Analyst, ORX:



annika.westphal@orx.org

If you would like to participate in the project, please get in touch as soon as possible and no later than Wednesday 28 February.

Participation in this research project is free to members of ORX.