



**INFORMATIONS
PRATIQUES**

FORMAT

Séminaire

DATE

14/12/2018

LIEU

**120 avenue des Champs
Elysées
75008 Paris**

PARTICIPATION

550,00 €

INSCRIPTION

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**Efficient Stress Testing : the need for a global
code of practices**

Banking stress tests have been launched with Basel 2009 principles, streamlined in 2018. Since then banking stress testing is developing all over the Planet. BCBS 'Range of Practice' paper is documenting their key features. But obviously, even based on common principles, each supervisor is conceiving its tests on its own priorities and processes. The result is inefficient operational and financial consequences for international banking institutions. It is a good timing (including the potential gap between accounting/IFRS9 and prudential capital) to revisit this evolution and propose roadmaps towards better efficiency.

This roadmap should answer few simple objectives: cost efficient processes, optimization of capital and liquidity costs & transferability and operational insertion of stress testing (using tests also to foster strategical decision making). At this stage, the point is not to standardize supervisors' risk approach but just to identify a code of best practices defining families of tests purposes, common principles, home-host approaches, articulation between stress testing & college of regulators, data collected, some process features: input/output, methodologies.

This seminar will contribute to identify common needs based on few years of practice, discuss key proposals to enhance best practices and propose a way forward to build up a consensus between "regulees" and supervisors.

Targeted Attendees

- Finance managers
- Risk managers
- Public affairs
- Regulators & supervisors

OBJECTIFS

- Take lessons from few years of stress testing practices, and propose a code of practice



PROGRAMME

8h30 Introduction

Intervenants: Edouard-François de LENCQUESAING (EIFR)

8h45 Taking lessons from stress testing banking practices: needs and suggestions:

Intervenants: Marc Irubetagoiena (BNP Paribas) / Matthew Preston (HSBC)

- BNP Paribas
 - HSBC France
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9h55 EBA: lessons taken from the last stress test and EBA guidelines

Intervenants: Mario Quagliariello (EBA)

10h25 ACPR: experience from a national supervisor

Intervenants: Anne-Sophie Borie-Tessier (ACPR)

11h00 Pause

11h15 Stress tests and capital operational business monitoring

Intervenants: Rami Feghali (PWC)

11h50 Benchmark feed-back of EBA's stress test et future of regulatory stress tests

Intervenants: Antoine Weckx (Oliver Wyman Financial Services) / Javier Garcia (Oliver Wyman Madrid)

12h30 Conclusion

Intervenants: Edouard-François de LENCQUESAING (EIFR)
