



INFORMATIONS PRATIQUES

FORMAT

Face to face

MODE DE PARTICIPATION

Association Dialogue

Franco-Russe

Paris - 75008

120 avenue des Champs

Elysées

DATE

Friday 14 December 2018

LIEU

120 avenue des Champs

Elysées

Paris 75008

PARTICIPATION

€550

INSCRIPTION

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Seminar

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 PÉDAGOGIQUES

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

PROGRAMME

8h30 **Introduction**

8h45 **Taking lessons from stress testing banking practices: needs and suggestions:**
Intervenants: Marc IRUBETAGOYENA (BNP Paribas) / Matthew PRESTON (HSBC)
- BNP Paribas
- HSBC France

9h55 **EBA: lessons taken from the last stress test and EBA guidelines**
Intervenants: Mario QUAGLIARIELLO (EBA)

10h25 **ACPR: issues from a national supervisor**
Intervenants: Anne-Sophie BORIE-TESSIER (ACPR)

10h55 **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: Javier GARCIA (Oliver Wyman Madrid) / Antoine WECKX (Oliver Wyman Financial Services)

12h30 **Conclusion**
