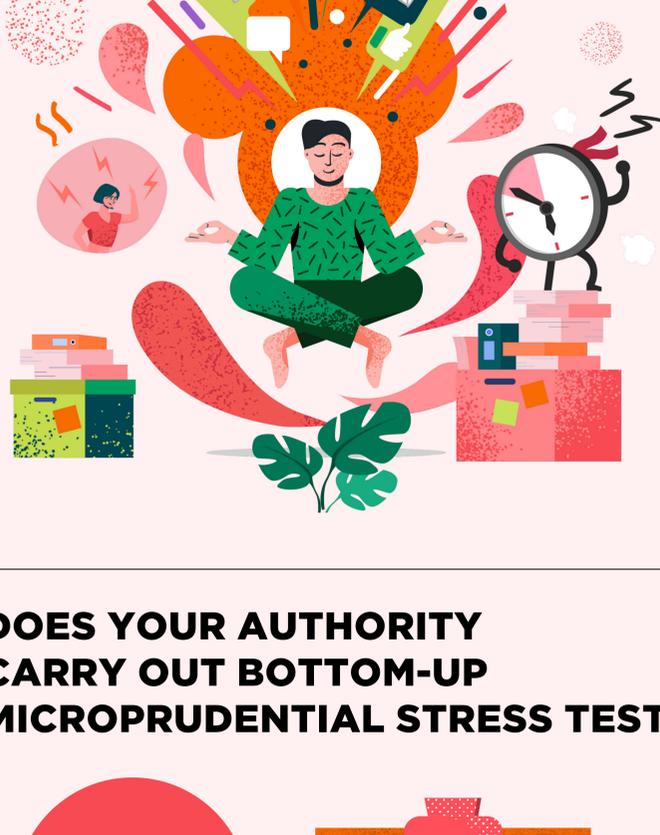


Benchmark 2020

# DESIGNING AND IMPLEMENTING FINANCIAL STRESS TESTS: THE FRENCH APPROACH

14-16 DECEMBER 2020



## DOES YOUR AUTHORITY CARRY OUT BOTTOM-UP MICROPRUDENTIAL STRESS TESTS?



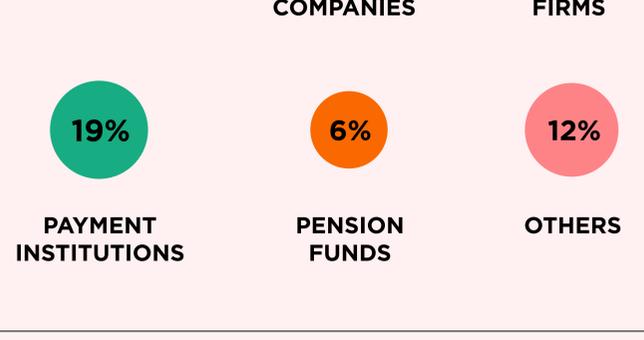
## DOES YOUR AUTHORITY CARRY OUT TOP-DOWN MICROPRUDENTIAL STRESS TESTS?



## DOES YOUR AUTHORITY USE MICROPRUDENTIAL STRESS TESTS TO IMPLEMENT BANK-SPECIFIC REQUIREMENTS?



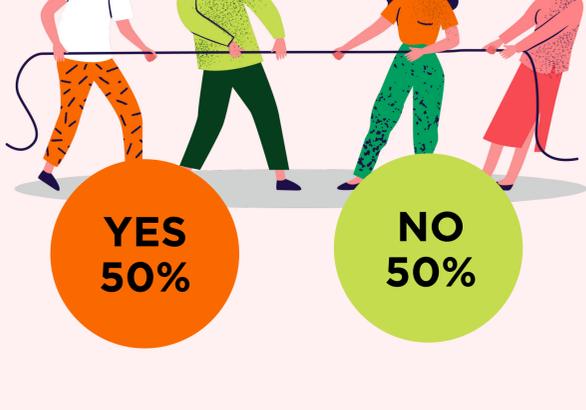
## WHICH FINANCIAL INSTITUTIONS ARE SUBJECT TO MICROPRUDENTIAL STRESS TESTS IN YOUR COUNTRY?



## DOES YOUR AUTHORITY CARRY OUT MACROPRUDENTIAL STRESS TESTS?



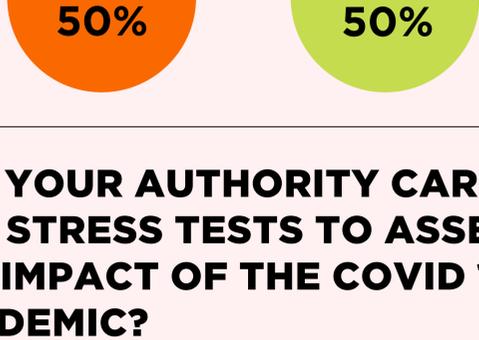
## DOES YOUR AUTHORITY USE MACROPRUDENTIAL STRESS TESTS TO CALIBRATE MACROPRUDENTIAL INSTRUMENTS?



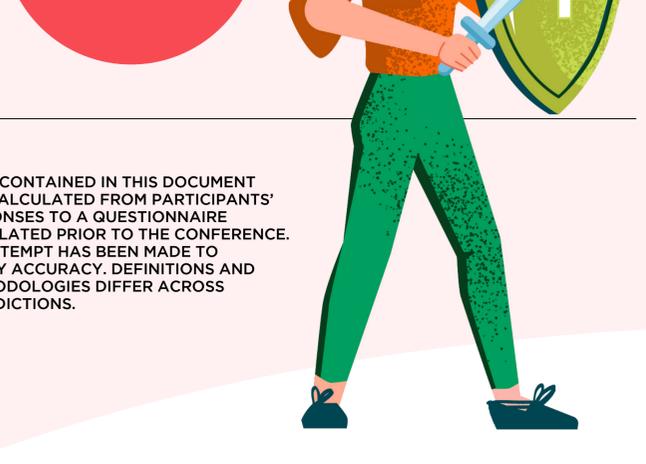
## DOES YOUR AUTHORITY USE MACROECONOMIC MODELS TO DEVELOP MACROPRUDENTIAL STRESS TESTS?



## DOES YOUR AUTHORITY USE CONTAGION MODELS TO ASSESS THE IMPACT OF A SCENARIO ON THE FINANCIAL SECTOR?



## HAS YOUR AUTHORITY CARRIED OUT STRESS TESTS TO ASSESS THE IMPACT OF THE COVID 19 PANDEMIC?



DATA CONTAINED IN THIS DOCUMENT ARE CALCULATED FROM PARTICIPANTS' RESPONSES TO A QUESTIONNAIRE CIRCULATED PRIOR TO THE CONFERENCE. NO ATTEMPT HAS BEEN MADE TO VERIFY ACCURACY. DEFINITIONS AND METHODOLOGIES DIFFER ACROSS JURISDICTIONS.