

# Market and Credit Risk Comparative Study YE2019

EIOPA performs an annual Europe-wide comparative study on the modelling of market and credit risk. The objective of the study is to compare risk charges for a selection of asset portfolios to be used as a tool for the supervisory review of internal models. Additionally, the study aims to highlight the causes of potential differences between internal models by analysing risk charges for individual asset classes such as fixed income or equity. In this edition, the study will include a specific focus on interest rate risk modelling.

National supervisory authorities will inform the undertakings expected to take part in the study.

Insurance undertakings are requested to follow the instructions for filling out the data request and submit the relevant documentation to the respective national supervisory authorities by 3rd July 2020. Note that the deadline was extended to provide flexibility to participants, due to the current Covid-19 crisis.

## Timeline

- 3 July 2020: Deadline for insurance undertakings to submit results to their national supervisory authorities
- 31 July 2020: Deadline for national supervisory authorities to report to EIOPA

LAST UPDATED ON:  
29 Jun 2021