

Discussion paper on the Methodological Framework for Stress-Testing IORPs

CONSULTATION

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22 Jun 2021

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Closed

The methodological framework for stress-testing IORPs sets out theoretical and practical rules, guidance and possible approaches to support future IORP stress test exercises. This conceptual approach is expected to make IORP stress test exercises more efficient, in particular for the IORPs to carry out the stress test and the national competent authorities and EIOPA to validate and analyse the results.

The paper introduces a toolbox approach, consisting of relevant analytical tools and approaches that can appropriately capture the characteristics of both Defined Benefit and Defined Contribution IORPs. The deployment of the different tools can be tailored to the specific objective of the stress test.

Please send your comments to EIOPA in the provided Template for Comments, by email CP-21-003@eiopa.europa.eu, by 22nd September 2021.

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