

IRM Special Interest Group Solvency II

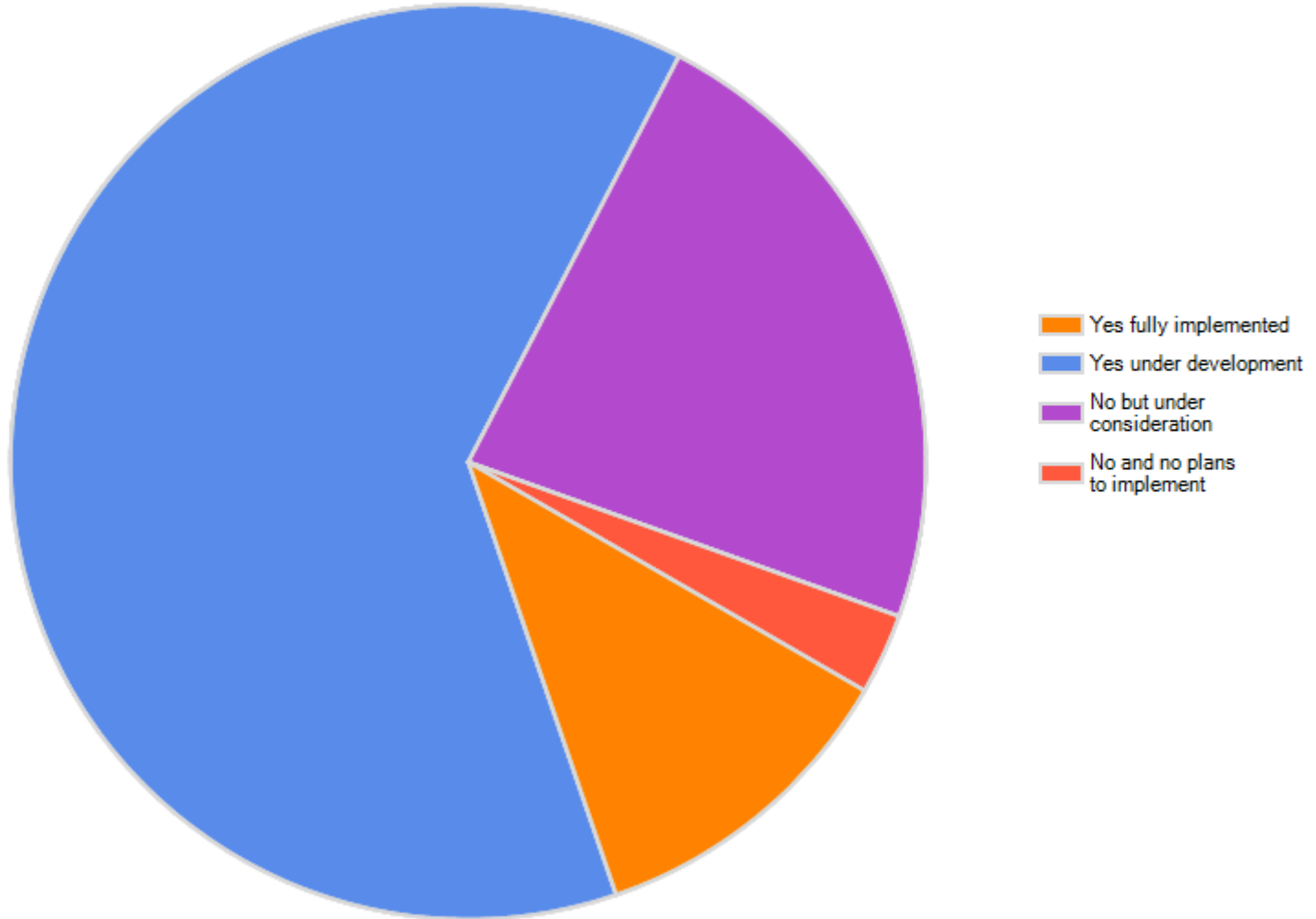
July Survey

Stress & Reverse Stress Testing

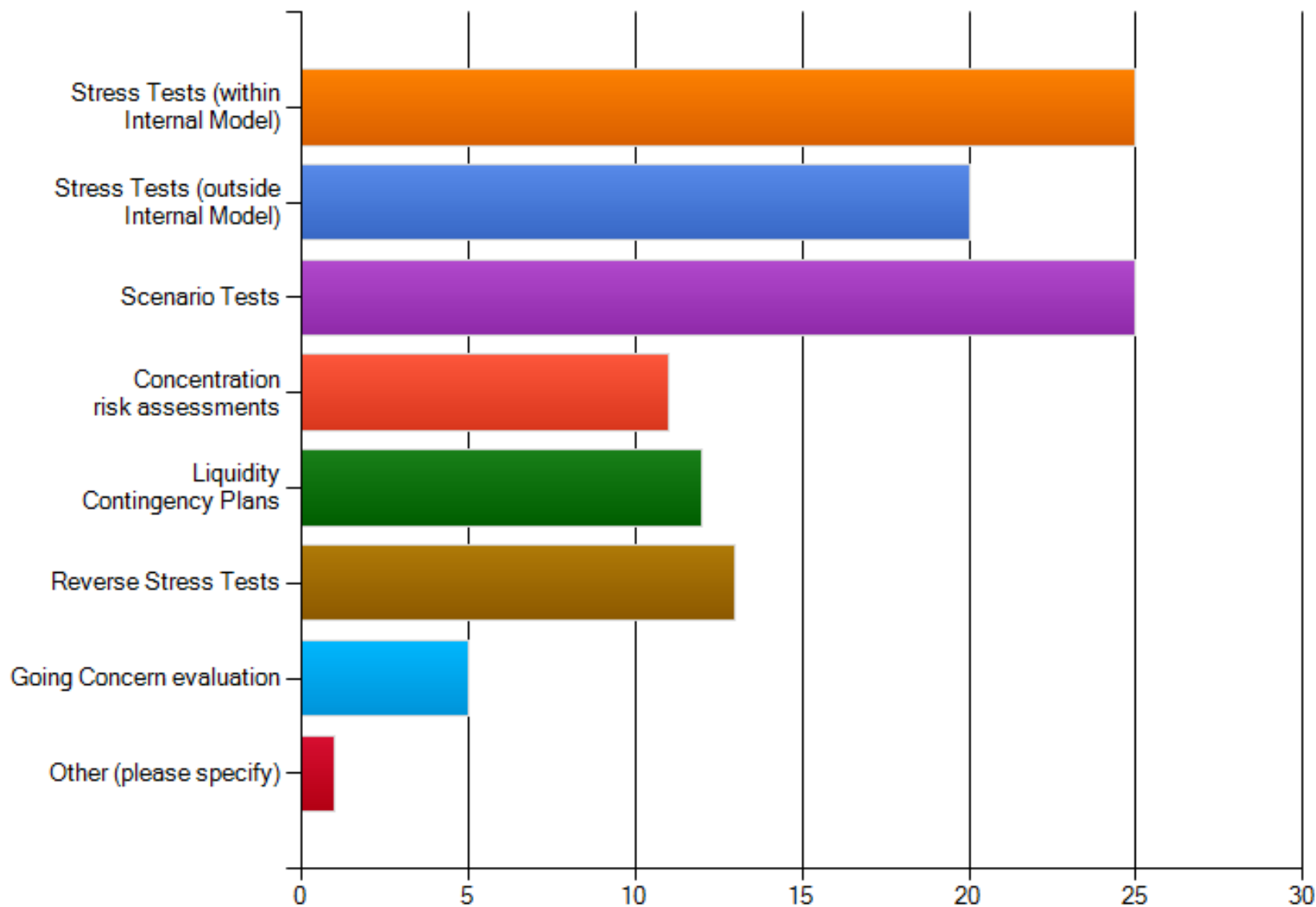
Conclusions

- Everyone is trying to formalise their approach
- Risk functions are leading the work and also delivering
- Main challenges are lack of guidance as well resources / management commitment
- Big pressure to implement reverse stress tests (RST)
- Most RST are mixture of quantitative and qualitative
- RSTs being created using workshops and scenario analysis in the main

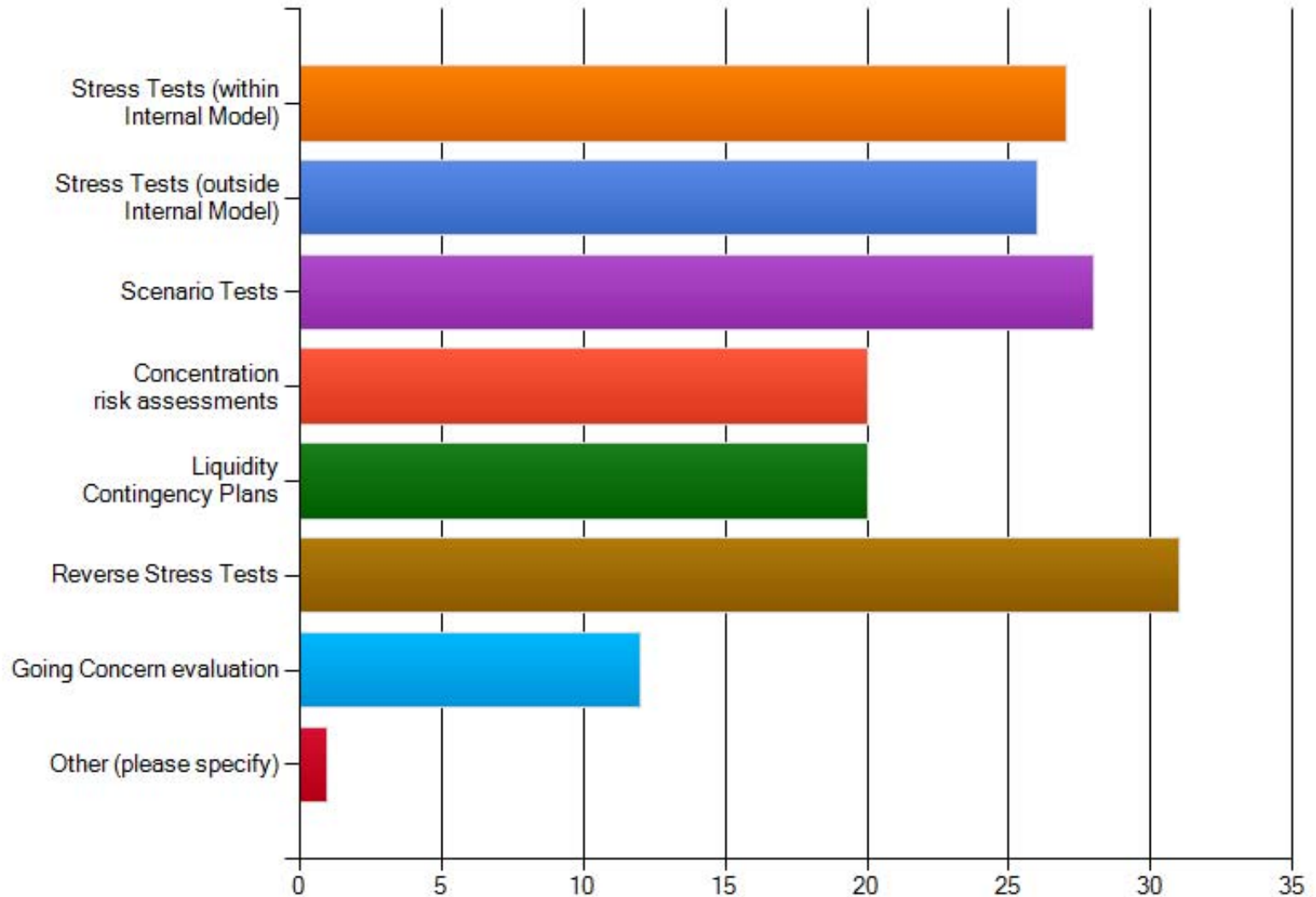
Does your organisation have a formal stress testing framework in place?



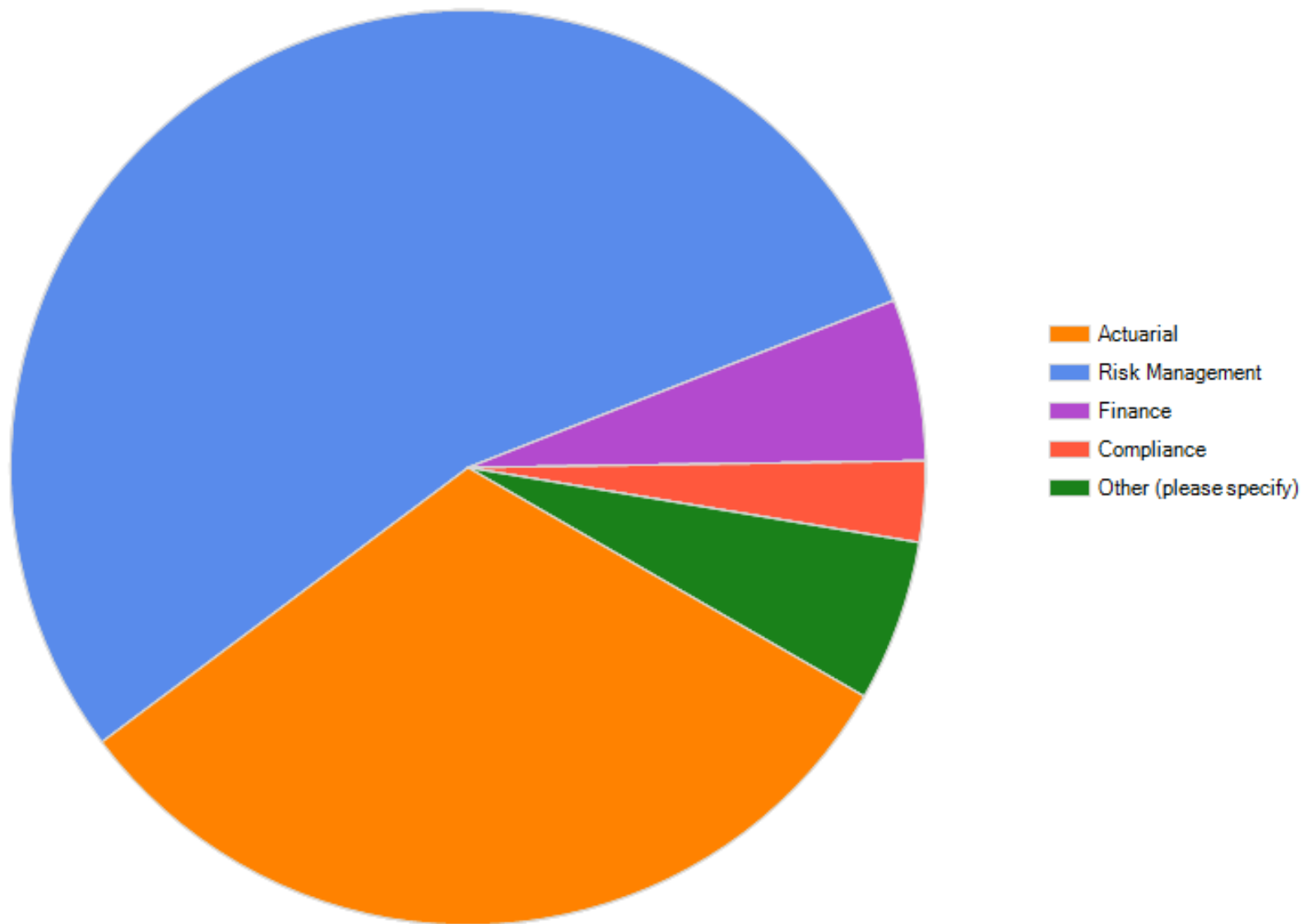
What is currently within the scope of your organisation's stress testing framework? PICK AS MANY AS APPROPRIATE



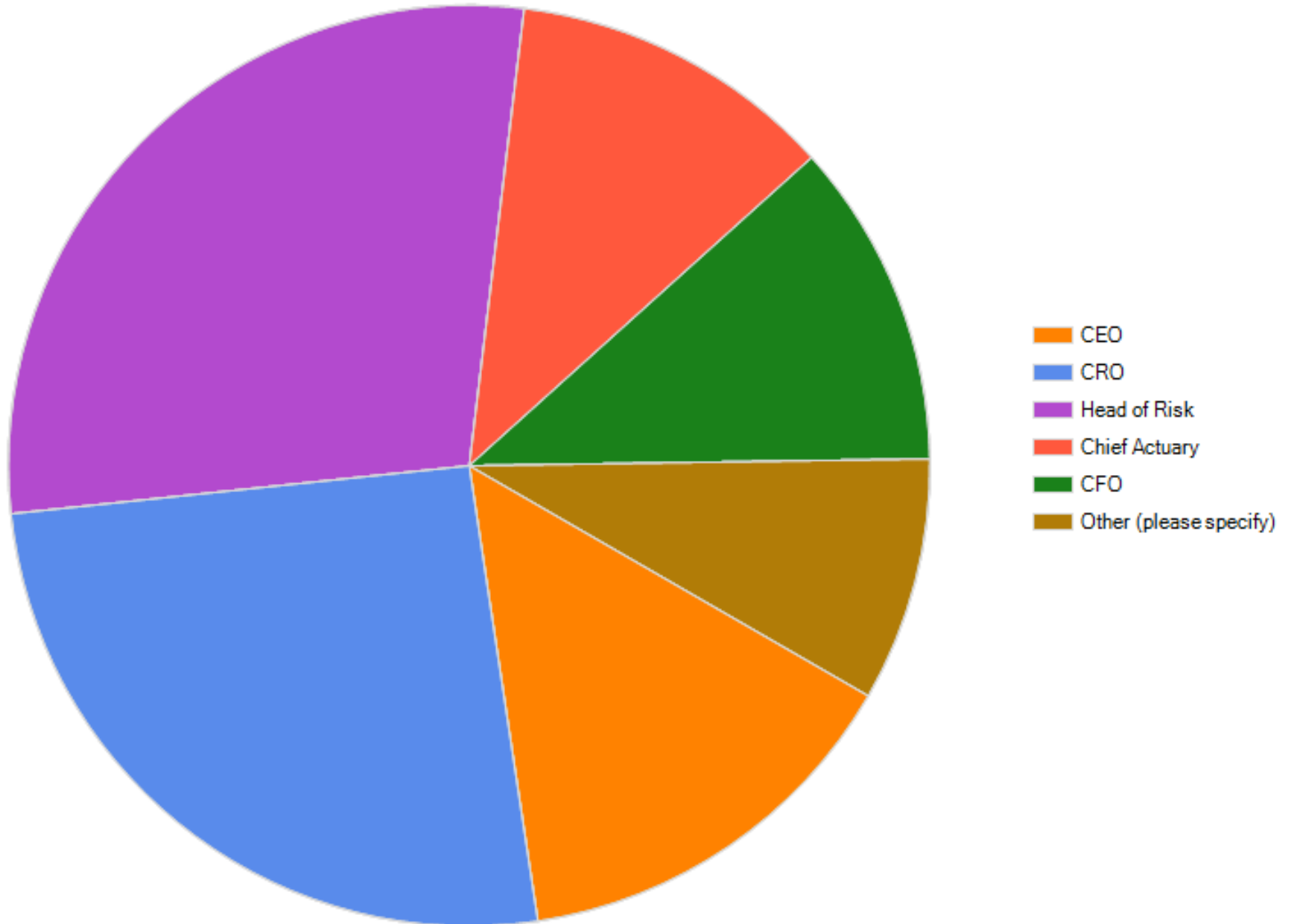
What are you planning to have within the scope of your organisation's stress testing framework under Solvency II?



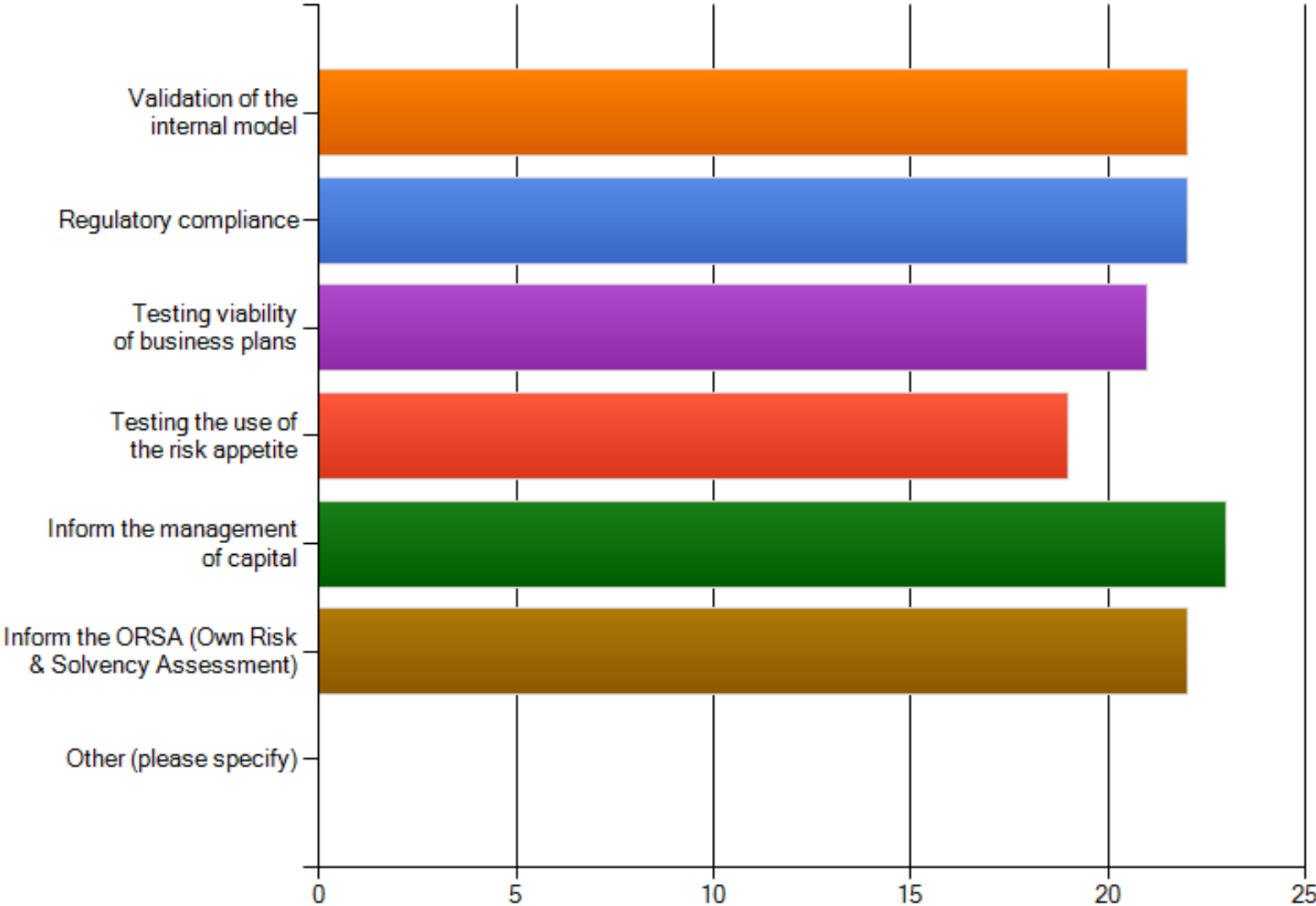
What function is leading the development of the Stress Test framework in your organisation?



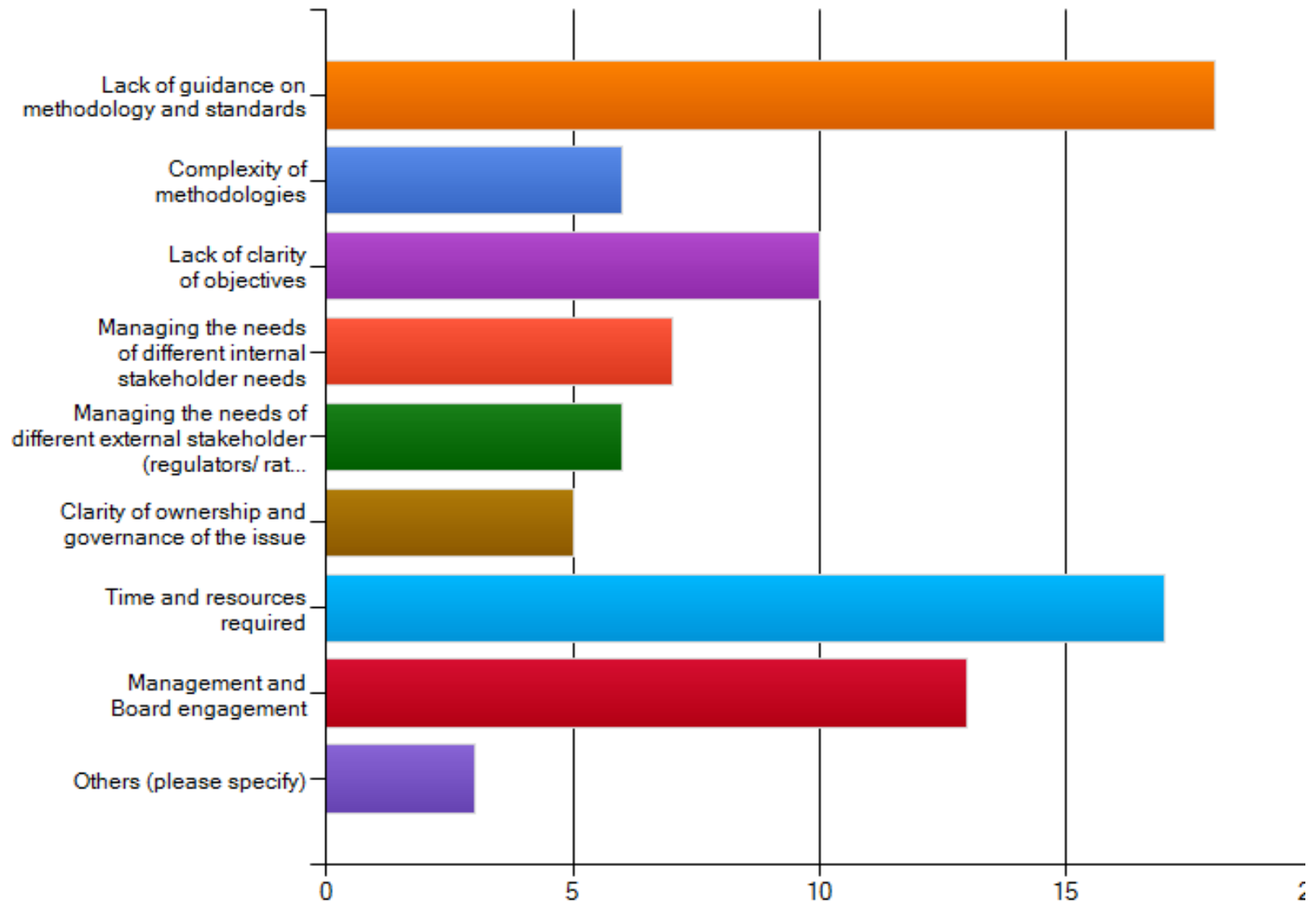
Who owns the Stress Test framework in your organisation?



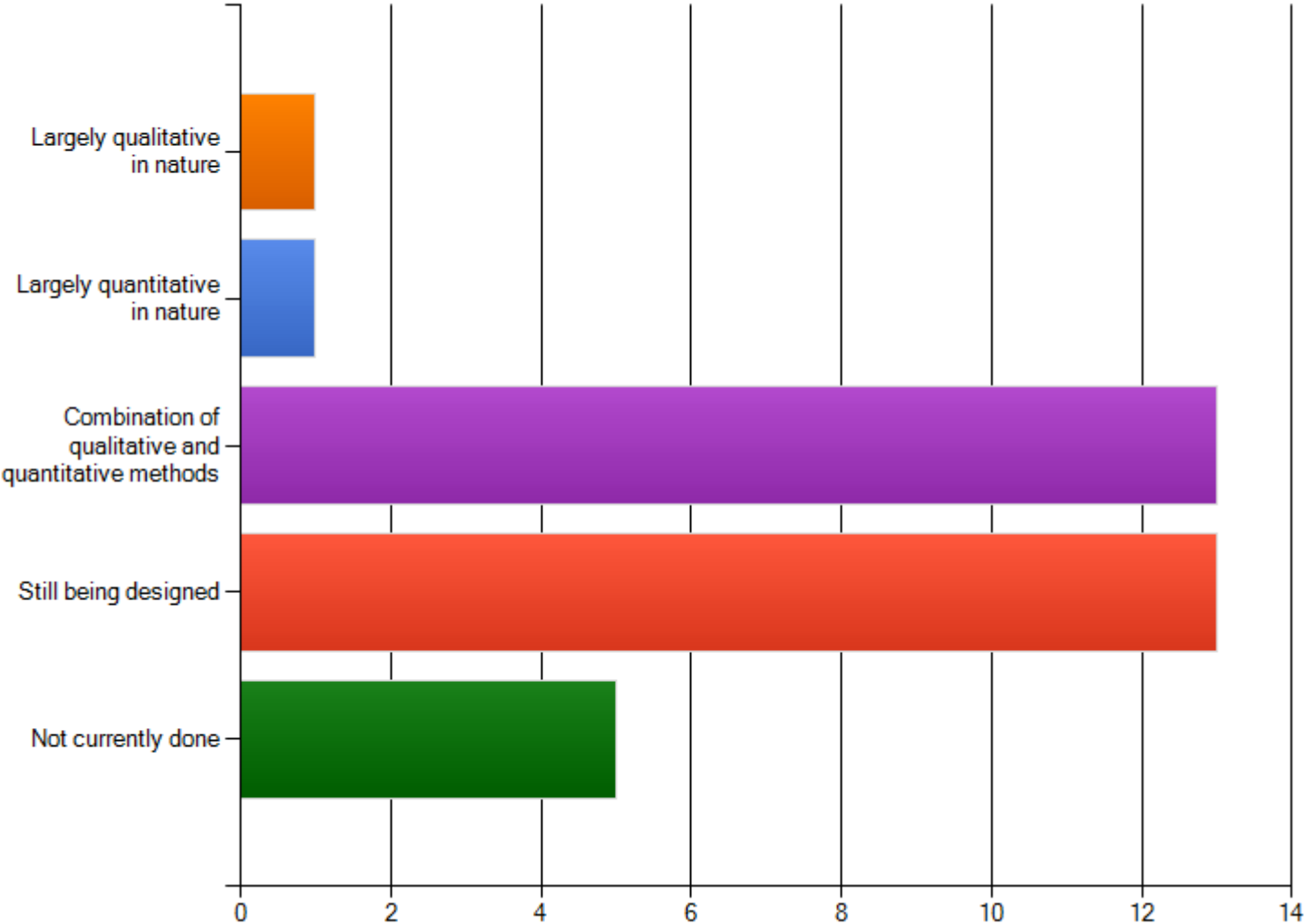
**What benefits and uses has your organisation identified for your Stress Test framework?Finance
- PICK AS MANY AS APPROPRIATE**



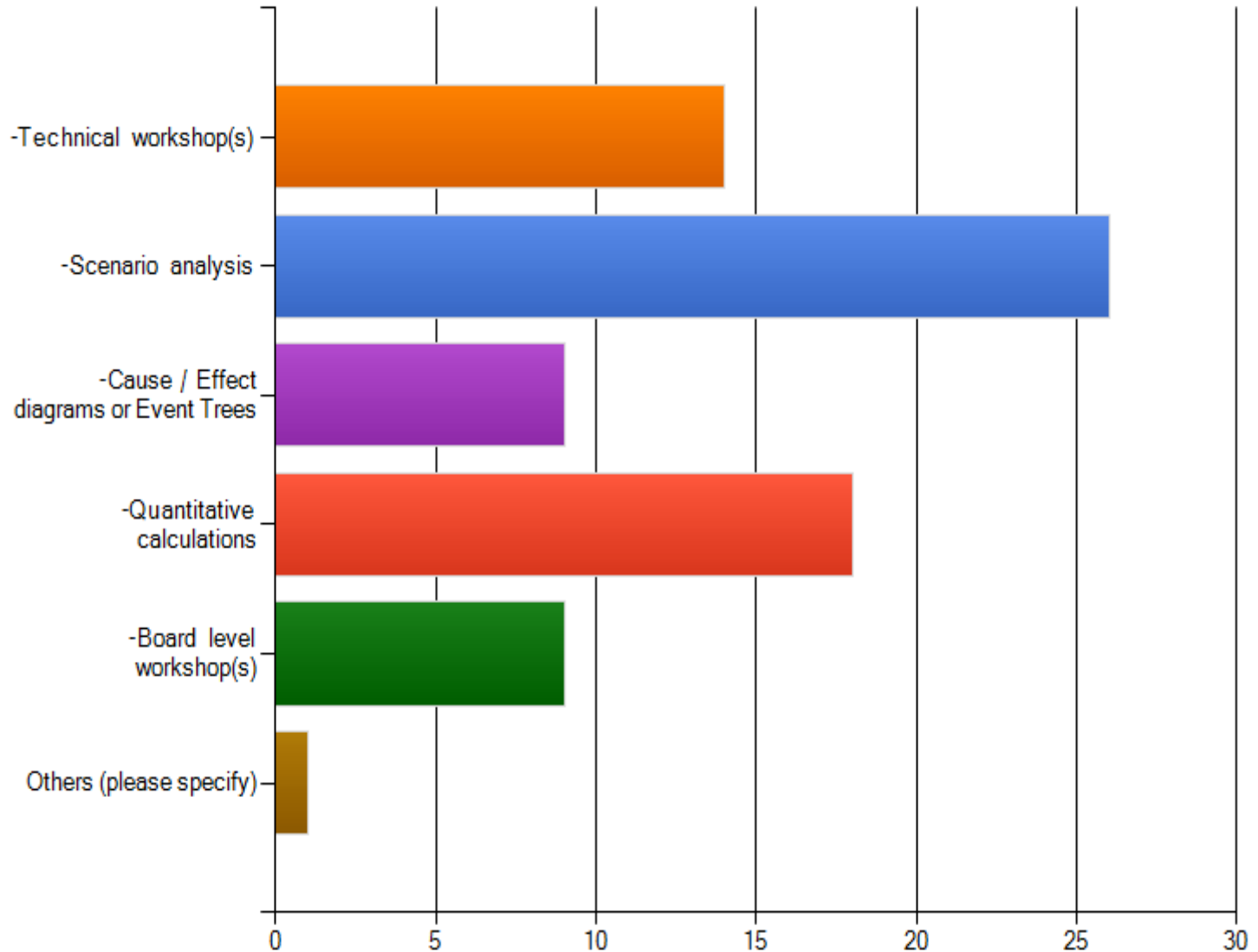
What are the biggest challenges your organisation has encountered in implementing a Stress Test framework? PICK AS MANY AS APPROPRIATE



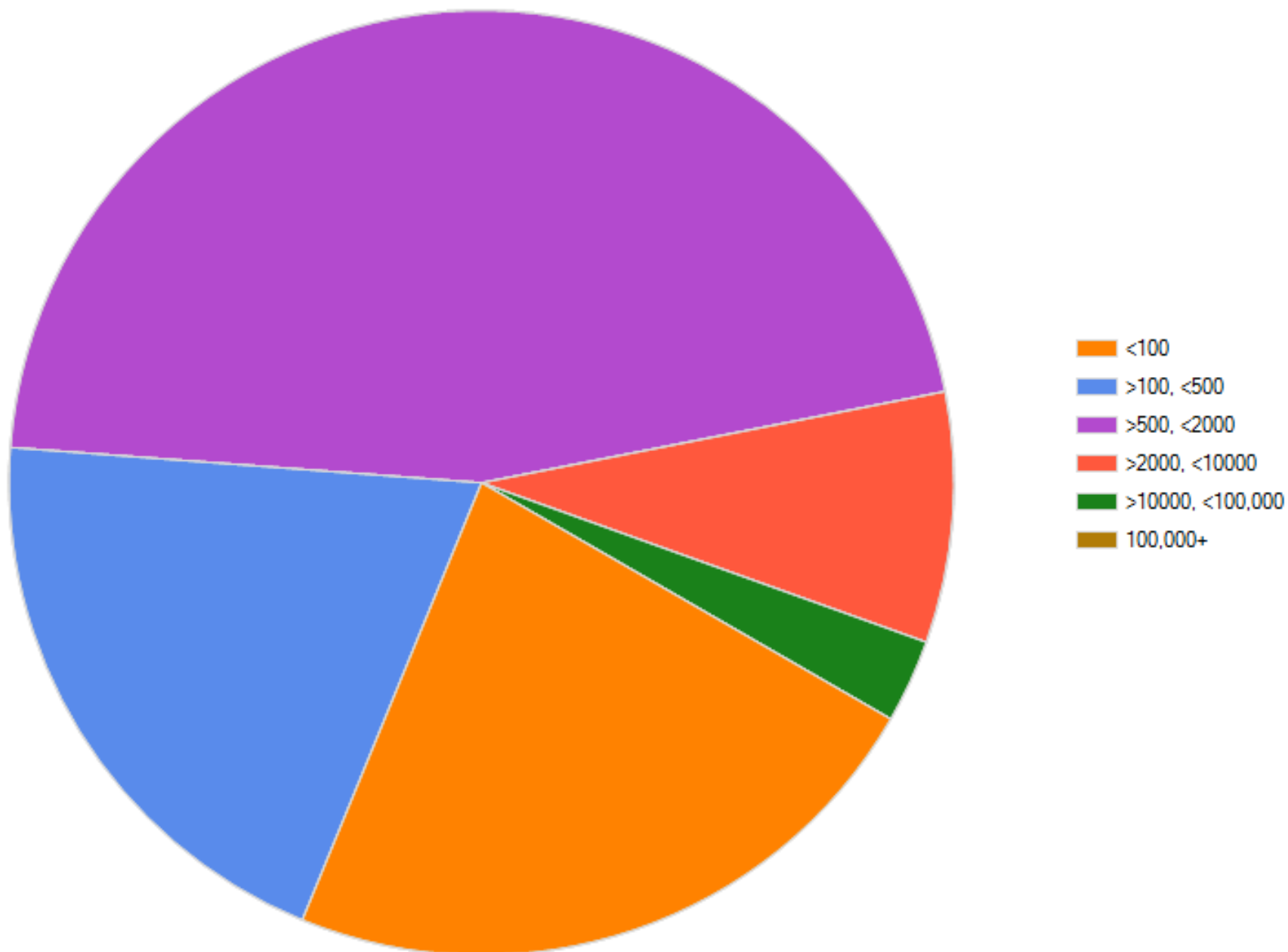
Reverse Stress Tests in your organisation are:



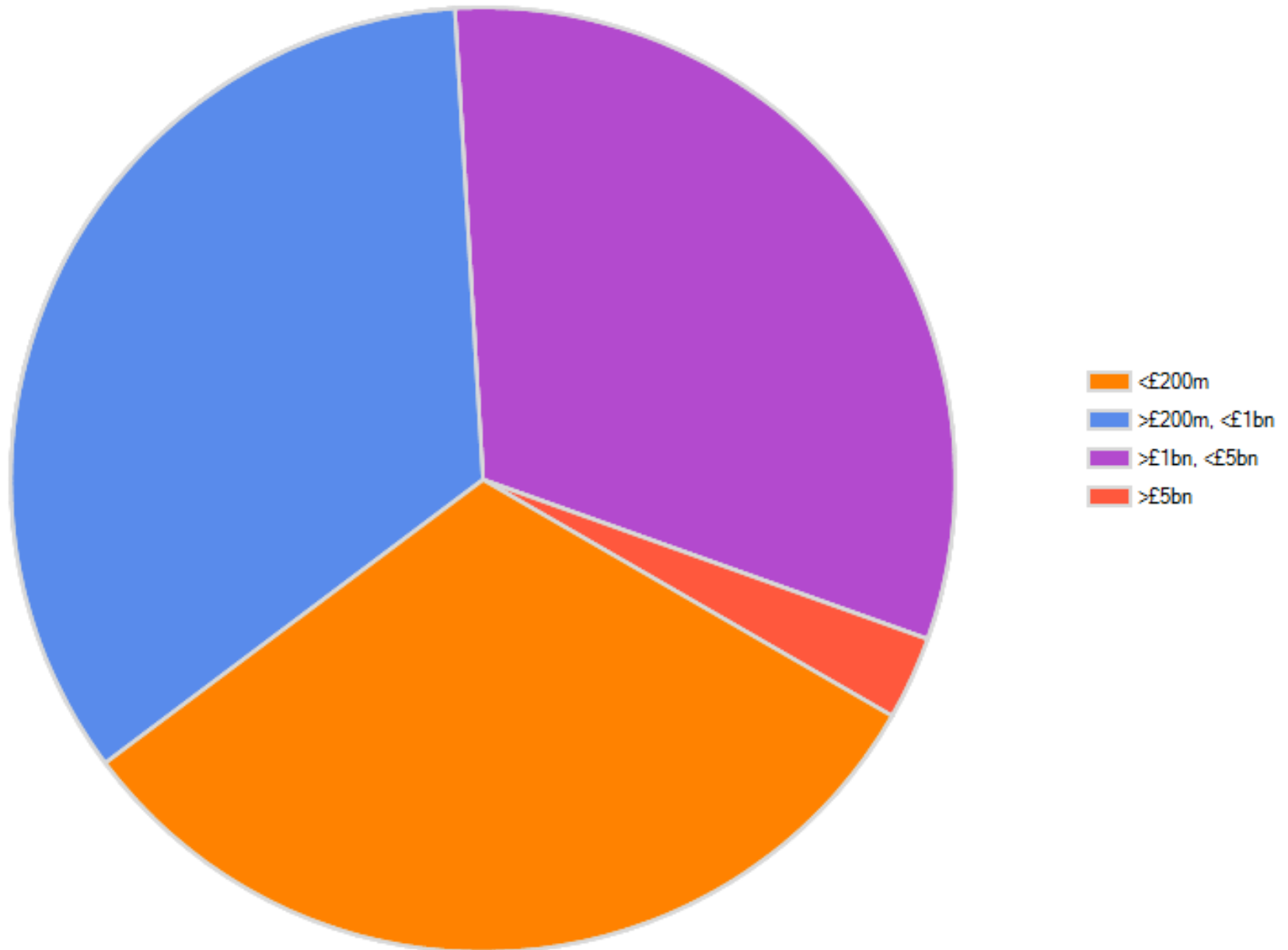
What techniques are used to conduct Reverse Stress Tests in your organisation? PICK AS MANY AS APPROPRIATE



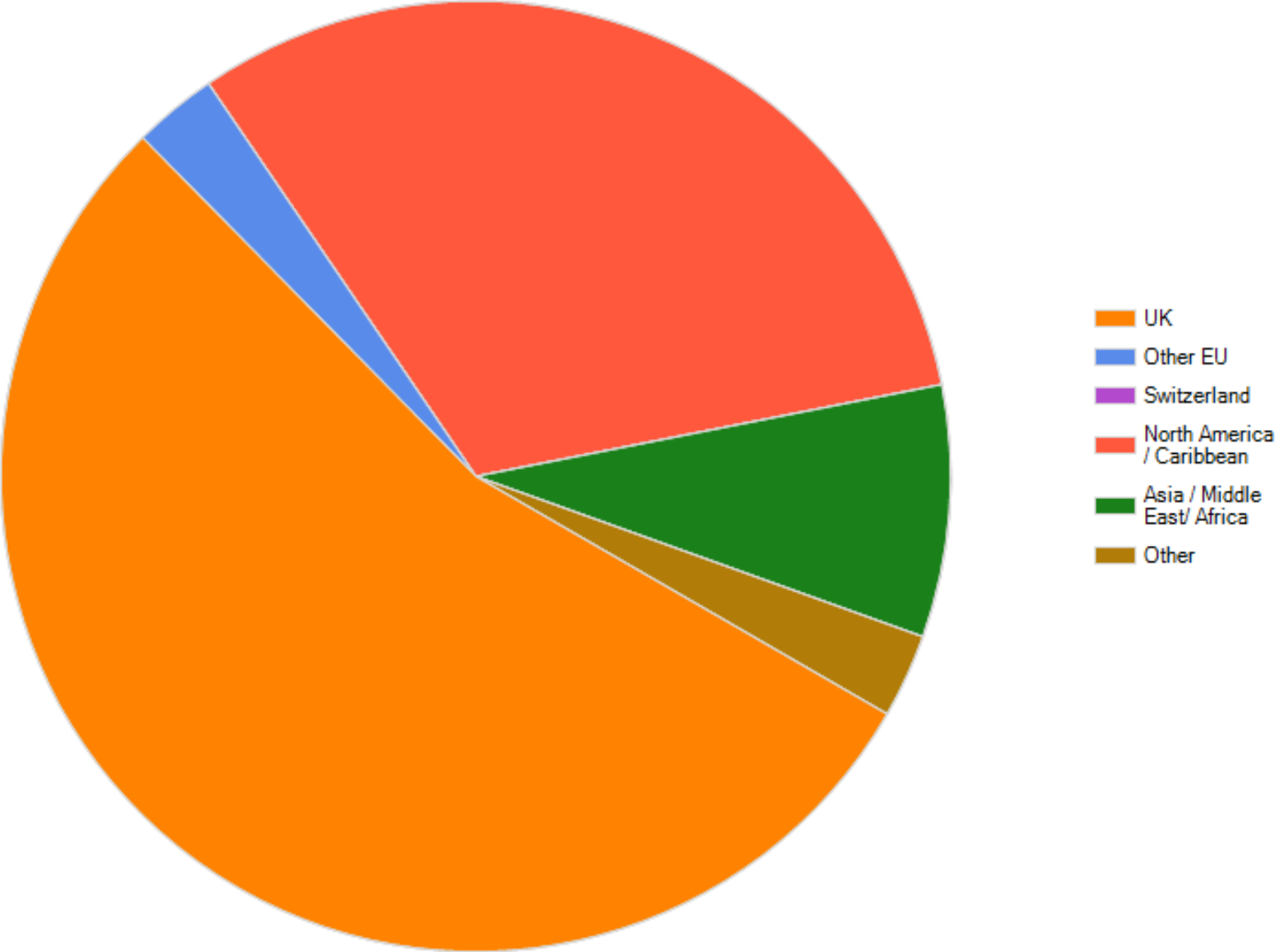
Organisation headcount



Organisation turnover



Domicile of organisation's overall Headquarters



Primary type of business

