

Stress Test Validation tool—for high quality stress testing submissions



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“ About the tool

We have bundled all our knowledge of stress testing in general, the EBA methodology and the ECB requirements into one integrated and efficient tool. The tool provides detailed diagnostic information, plausibility checks provide you with information on significant deviations from expected results on the populated (latest) EBA stress test templates. You can fine-tune the threshold of these plausibility checks to account for bank-specific differences. The tool can also benchmark the user's stress test results against your own bank performance in the 2016 EU-wide stress test and that of 3 peer banks of choice. Finally, the tool can automatically generate a detailed management report containing key results of the stress test to facilitate impact analysis and reporting.

“ What the tool does



Perform validation and QA checks on **populated EBA stress test templates**



Generate **QA report per risk type**, with checks on

- **Completeness:** Are all required fields populated using the correct format?
- **Validity:** Are all values within valid ranges?
- **Data reconciliation:** Can actuals be reconciled with COREP/FINREP where relevant?
- **Consistency:** Are values consistent within and between sheets?
- **Methodology:** Is the EBA methodology applied properly?
- **Plausibility:** Are actuals and projections within expectable/plausible ranges?

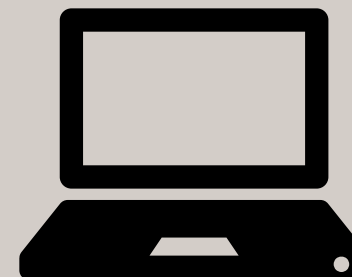


Perform **benchmarks of stress test results** vs 2016 bank and peer bank results



Generate **senior management report** with stress test results and insights

“ Why Stress Test Validation tool



Validate in five steps:

“ A convenient offering



Offline software package

- Offline software application
- Only windows operating system needed
- Bank staff can make unlimited use of tool



Continuous updates (until Nov. 2018)

- Software is continuously updated to reflect any changes to EBA methodology and/or templates



On-site installation and optimization

- On-site training on the use of the tool
- Assistance in tool set-up
- Selection key settings for your bank



Remote troubleshooting

- Unlimited access to PwC Strategy& expert for troubleshooting until Nov. 2018