

10. Supervisory benchmarks

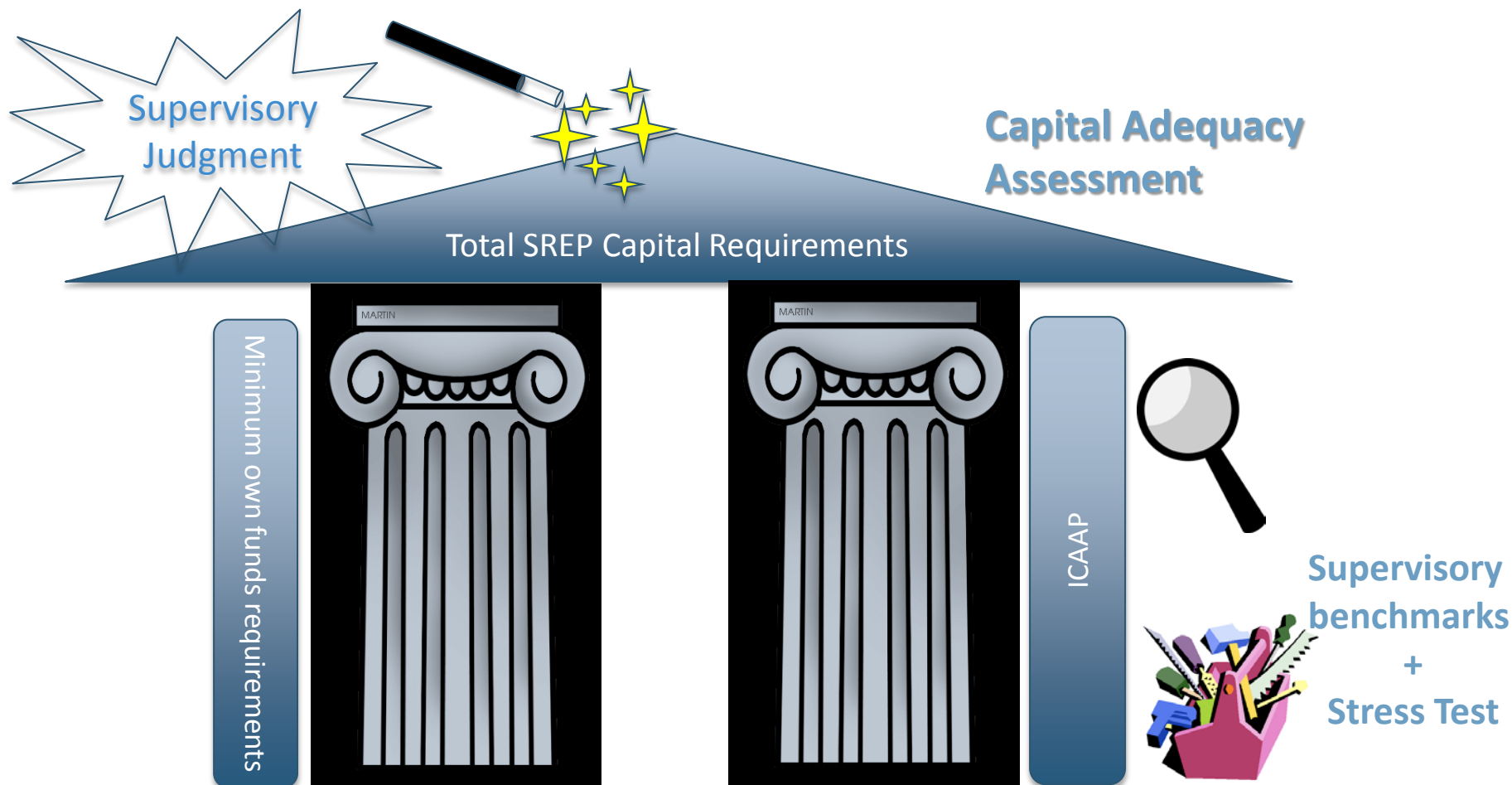
Alessandro Nardi, EBA Oversight Department

11 – 12 June 2015 | EBA Seminar on Common European SREP Framework

Outline

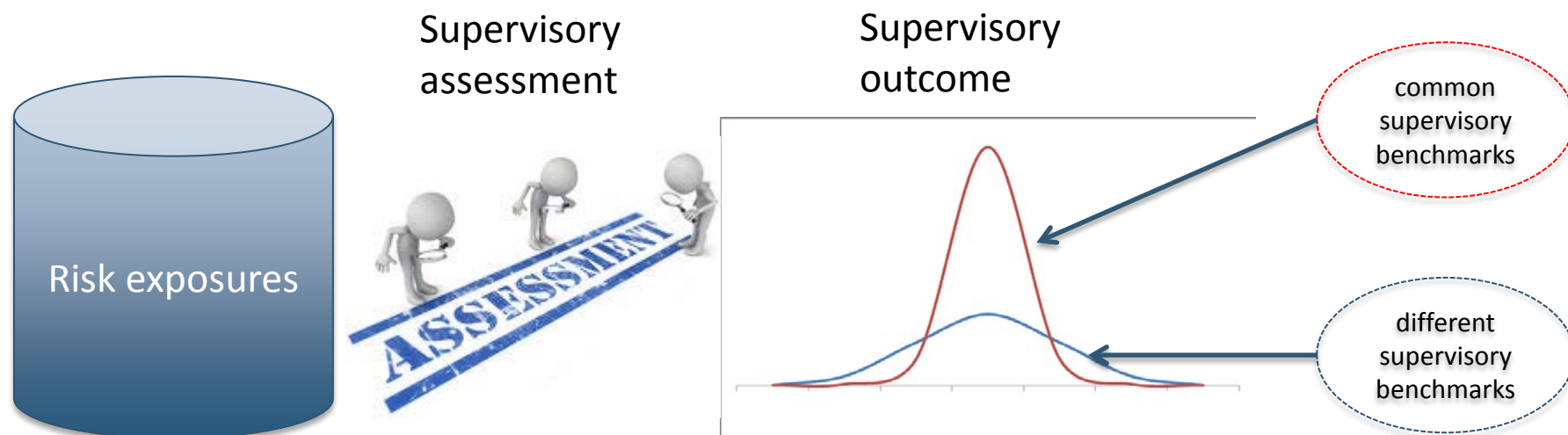
- Role of supervisory benchmarks in the SREP
- Developing common supervisory benchmarks
- Current state of supervisory benchmarks in the EU

Role of supervisory benchmarks in the SREP

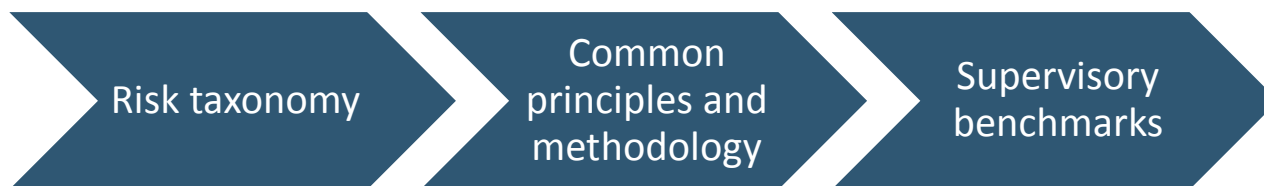


‘risk-specific quantitative tools developed by the competent authority to provide an estimation of the own funds required to cover risks or elements of risks not covered by Regulation 2013/575/EU’

Developing common supervisory benchmarks



- The development and use of **common supervisory benchmarks** will help achieving **consistent supervisory outcomes**



National experience with supervisory benchmarks

1. ECB - *Laetitia Meneau, ECB, Methodology & Standards Development Division*
2. Sweden - *Christer Furustedt, Swedish FSA, Large Banks Supervision*
3. United Kingdom - *Tamiko Bayliss, UK PRA, Prudential Policy*



EUROPEAN BANKING AUTHORITY

Floor 46, One Canada Square, London E14 5AA

Tel: +44 207 382 1776

Fax: +44 207 382 1771

E-mail: info@eba.europa.eu

<http://www.eba.europa.eu>