

## Regulatory Blog

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# EBA stress test 2025 video series: (1) EBA stress test methodology

**Martin Neisen, Benoit Sureau and Ciaran Cunningham give a comprehensive overview about the EBA stress test methodology 2025.**

They give a short introduction into the EBA stress test exercise 2025 and outline the biggest changes to previous EBA stress test exercises. Moreover, they highlight the upcoming challenges the banks will face for each risk category (credit risk, market risk, NII, operational risk).



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### **Keywords**

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR III), Risk-weighted asset (RWA), Stresstest

### **Contact**



**Martin Neisen**

Frankfurt am Main

[martin.neisen@pwc.com](mailto:martin.neisen@pwc.com)



**Christoph Himmelmann**

Frankfurt am Main

[christoph.himmelmann@pwc.com](mailto:christoph.himmelmann@pwc.com)