

PROFILES OF EXPERTISE

ECONOMIC AND RISK ANALYSIS DEPARTMENT (ERA)

CANDIDATES ARE REQUESTED TO INDICATE IN THE ELIGIBILITY CRITERIA GRID THEIR PROFILES OF EXPERTISE TO BE CHOSEN FROM BELOW

The ERA Department is responsible for assessing and monitoring financial stability risks and vulnerabilities in the EU banking sector. The tasks include regulatory impact assessments, research focused on the EU banking system, organising and conducting the EU-wide stress test and coordinating regulatory and analytical risk work related to ESG – including climate risk stress testing of EU banks.

Expert in the Economic Analysis and Impact Assessment Unit (EAIA)

The mission of the EAIA Unit is to carry out analytical impact assessments of EBA regulatory products, to produce reports and advise on selected analytical topics, to support other EBA units in developing analytical tools and models, to carry out research to improve the quality of EBA products and to organise seminars and workshops on topics relevant to EBA work.

The selected candidate(s) will be mainly responsible for:

- Contributing to impact assessment work related to the implementation of CRR3 (Basel III) in the areas of credit, market and operational risk;
- Supporting the work on benchmarking EU insolvency regimes using data on recovery rates;
- Contributing to the unit's analytical input on mandates related to ESG and digital finance.

Expert in the Risk Analysis and Stress Testing Unit (RAST)

The mission of RAST Unit is to monitor market trends and identify and assess the main risks and vulnerabilities in the EU banking sector. The Unit is also in charge of strengthening the EBA's capacity to contribute to the EU-wide stress testing. This also includes other initiatives related to stress test such as top-down approaches and climate stress test.

The selected candidate(s) will be mainly responsible for:

- Contributing to the EU-wide stress testing and other initiatives related to stress testing, including top-down stress test or climate stress test;
- Monitoring market trends and identifying risks and vulnerabilities in the EU banking sector and providing forward-looking analysis;
- Strengthening the EBA's capacity to assess risks, and the appropriate policy response, in banks across the EU banking sector utilising the EBA's supervisory data and information from other sources;
- Contributing to individual work streams to produce original thematic analysis on the EU banking sector as well as regular risk reports on risks and vulnerabilities;
- Contributing to the EBA work on macro prudential analysis.

Expert in the ESG Risks Unit (ESGR)

The mission of the ESGR Unit is to develop an adequate regulatory and supervisory framework for the identification, measurement, and management of ESG risks with a view to supporting the transition to a sustainable economy, while ensuring that the banking sector remains resilient. This includes developing metrics for the measurement of ESG risks, enhancing risk management and supervisory practices, assessing the appropriateness of adjustments to the prudential framework, assisting the European Commission in the development of green standards and labels, as well as conducting work to avoid greenwashing.

The selected candidate(s) will be mainly responsible for:

- Contributing to the EBA's work on the incorporation of environmental, social and governance risks (ESG risks) into the regulatory framework, supervision and other tasks of the EBA in the area of sustainable finance;
- Preparing policy stances, policy advice, technical standards, guidelines and reports related to the area of sustainable finance;
- Contributing to the design of metrics for the measurement of ESG risks and to the organisation of data collections and / or other forms of evidence gathering, such as surveys, workshops etc.;
- Ensuring coordination and cooperation with the EU competent authorities, contributing and providing support to internal committees and subgroups and their chairpersons;
- Participating/representing the EBA at external events on a technical level by providing specific expertise;
- Supporting and contributing to the other activities of the ESG Risks Unit.