

EIOPA-17/287

18 May 2017

**Word Response Template – Qualitative/Quantitative Questionnaire – IORP Stress Test 2017 – DC IORPs**

**This word document provides the template for the qualitative/quantitative questionnaire for questions to be completed in the word template, as indicated in the questionnaire. Please use this word document only for answering the questions that cannot be answered through the reporting spreadsheet or DC tool input spreadsheet.**

<Qx>

In order to ease the treatment of your submission by the supervisors, please reply to the question filling the grey shaded area between the provided beginning and ending tags <Qx> and </Qx>, inserting as many lines as necessary.

</Qx>

**Section 1 – Identification of respondent**

Q1: Please indicate the name and participant code (6-character code assigned by the NSA) of the IORP for which you are completing the exercise/questionnaire.

Name of the IORP:

<S1-Q1-1>

</S1-Q1-1>

Participant code (6-character code assigned by the NSA) of the IORP:

<S1-Q1-2>

</S1-Q1-2>

**Section 6 – Impact on investment behaviour and other potential actions**

A. Plan member choice and responsibility for asset allocation

Q17: [..] If “other”, please specify.

<S6A-Q17>

</S6A-Q17>

Q18: [..] If “other”, please specify.

<S6A-Q18>

</S6A-Q18>

B. Short-term effects of the adverse scenario

Q19.1: [..] Please specify “residual investment funds” and/or “other investments” if you selected “+” or “-”.

<S6B-Q19-1>

</S6B-Q19-1>

Q19.3: [..] If “yes”, please specify these other actions.

<S6B-Q19-3>

</S6B-Q19-3>

C. Longer term effects of the adverse scenario

Q21.1: [..] If your answer is “yes”, please specify how you expect the investment strategy would be amended.

<S6C-Q21-1>

</S6C-Q21-1>

Q21.2: [..] Please specify “residual investment funds” and/or “other investments” if you selected “+” or “-”.

<S6C-Q21-2>

</S6C-Q21-2>

Q21.4: [..] If “yes”, please specify these other actions.

<S6C-Q21-4>

</S6C-Q21-4>

D. Responses to shocks and adverse developments that took place in the past

Q22: [..] If “yes”, please describe which factors influenced your IORP’s investment decisions over the years 2007-2008.

<S6D-Q22>

</S6D-Q22>

Q23: [..] If “yes”, please describe which factors influenced your IORP’s investment decisions over the years 2008-2016.

<S6D-Q23>

</S6D-Q23>

Q24: [..] If “yes”, please provide the main reasons for changing the duration of the assets.

<S6D-Q24>

</S6D-Q24>

**Section 8 – Other**

Q31: Please provide any other view that you wish to express.

<S8-Q31>

</S8-Q31>