2022 Benchmark

Financial risk management in a central bank

DO YOU AGGREGATE ALL FINANCIAL RISKS (MARKET, CREDIT AND OPERATIONAL RISKS) IDENTIFIED IN YOUR ORGANIZATION?

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WHICH SOFTWARE DO YOU USE TO QUANTIFY AND FOLLOW RISK MEASURES?

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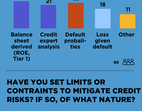
DO YOU HAVE AN INTERNAL CREDIT RISK ASSESSMENT TOOL OR DO YOU USE AN EXTERNAL RATING?



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DO YOU USE ANY OF THOSE EXTERNAL DATA PROVIDERS?

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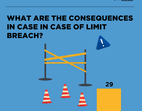
WHAT ARE YOUR KEY INDICATORS TO ASSESS THE CREDIT QUALITY OF ISSUERS?



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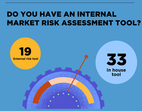
HAVE YOU SET LIMITS OR CONTRAINTS TO MITIGATE CREDIT RISKS? IF SO, OF WHAT NATURE?



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WHAT ARE THE CONSEQUENCES IN CASE IN CASE OF LIMIT BREACH?

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DO YOU HAVE A MARGIN OF APPRECIATION IN THE ANALYSIS OR IS THE EVALUATION SYSTEM AUTOMATIC?

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DO YOU HAVE AN INTERNAL MARKET RISK ASSESSMENT TOOL?

52

DO YOU USE ANY OF THOSE EXTERNAL DATA PROVIDERS?

49

WHAT ARE YOUR KEY INDICATORS TO ASSESS MARKET RISK?

47

HAVE YOU SET LIMITS TO MITIGATE MARKET RISKS? IF SO, OF WHAT NATURE?

48

WHAT ARE THE CONSEQUENCES IN CASE IN CASE OF LIMIT BREACH?

47

DO YOU HAVE A MARGIN OF APPRECIATION IN THE ANALYSIS OR IS THE EVALUATION SYSTEM AUTOMATIC?

48

IS YOUR RISK MANAGEMENT FUNCTION INDEPENDENT FROM THE INVESTMENT DIVISION?

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IF YOUR RISK MANAGEMENT FUNCTION IS INDEPENDENT FROM THE INVESTMENT DIVISION, WHO DOES THE RISK MANAGEMENT DIVISION REPORT TO?

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