Financial risk management in central banks

2019 Benchmark

25 countries represented

Do you aggregate all financial risks (market, credit and operational risks) identified in your organization?

Yes 32 %
No 68 %

Risk Management

Which software do you use to quantify and follow risk measures?

Inhouse Bloomberg Matlab BarraOne Wallstreet Blackrock solutions Point and open for findur Other

Credit Risk

Credit risk assessment tool
External rating agency
In house tool

Key indicators in terms of credit risk

RATING (Credit rating Agencies / Political indicators)
MARKET INFORMATION (CDS/Equity/Options/FX)
BALANCE SHEET DERIVED (ROE, Tier 1)

What are the consequences of a non-compliance with these key indicators for credit risk?

Market risk

Do you have an internal market risk assessment tool?

No 32 %
Yes 68 %

What are your key indicators in terms of market risks?

What are the consequences of a non-compliance with these key indicators?

Governance

Is your risk management function independent from the investment division?

If your risk management function is independent from the investment division, who does the Risk management Division report to?

Risk Committee
Governor Board Other

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