2021 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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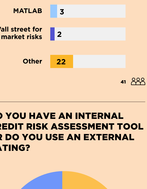
## WHICH SOFTWARE DO YOU USE TO QUANTIFY AND FOLLOW RISK MEASURES?



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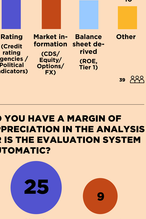
## DO YOU HAVE AN INTERNAL CREDIT RISK ASSESSMENT TOOL OR DO YOU USE AN EXTERNAL RATING?

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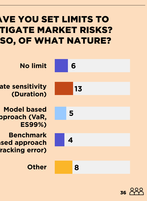
## WHAT ARE YOUR KEY INDICATORS TO ASSESS THE CREDIT QUALITY OF ISSUERS?

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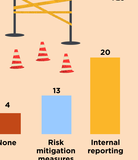
## DO YOU HAVE A MARGIN OF APPRECIATION IN THE ANALYSIS OR IS THE EVALUATION SYSTEM AUTOMATIC?

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## DO YOU HAVE AN INTERNAL MARKET RISK ASSESSMENT TOOL?

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## HAVE YOU SET LIMITS TO MITIGATE MARKET 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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## 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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