

Financial risk management in central banks

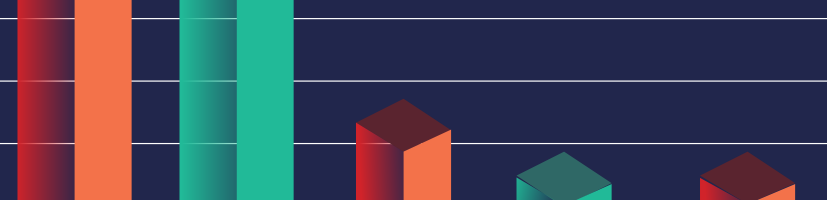
2019 benchmark

- 1 / Overall risk management
- 2 / Credit risk
- 3 / Market risk
- 4 / Governance



Overall Risk Management

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



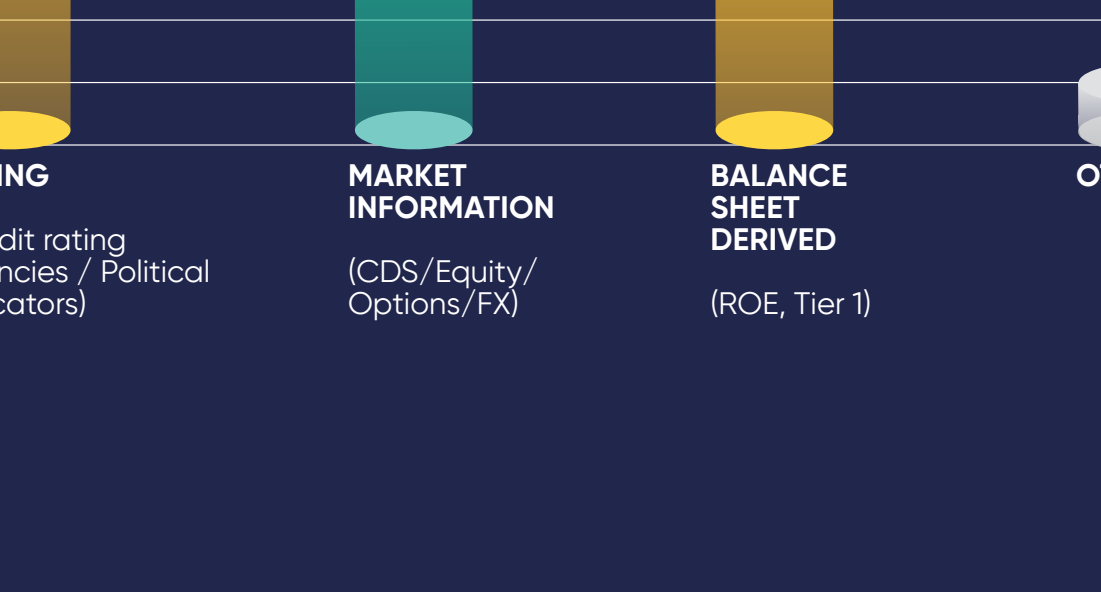
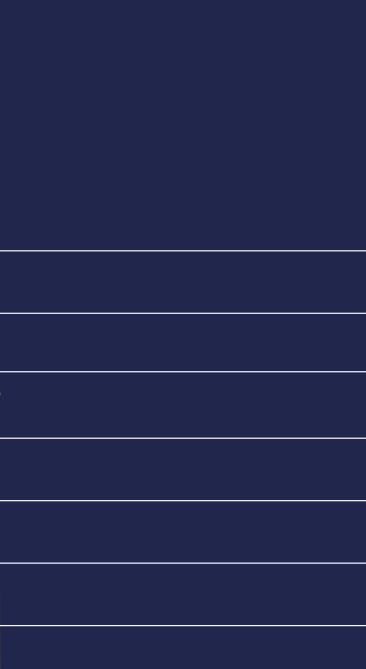
Risk Management

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



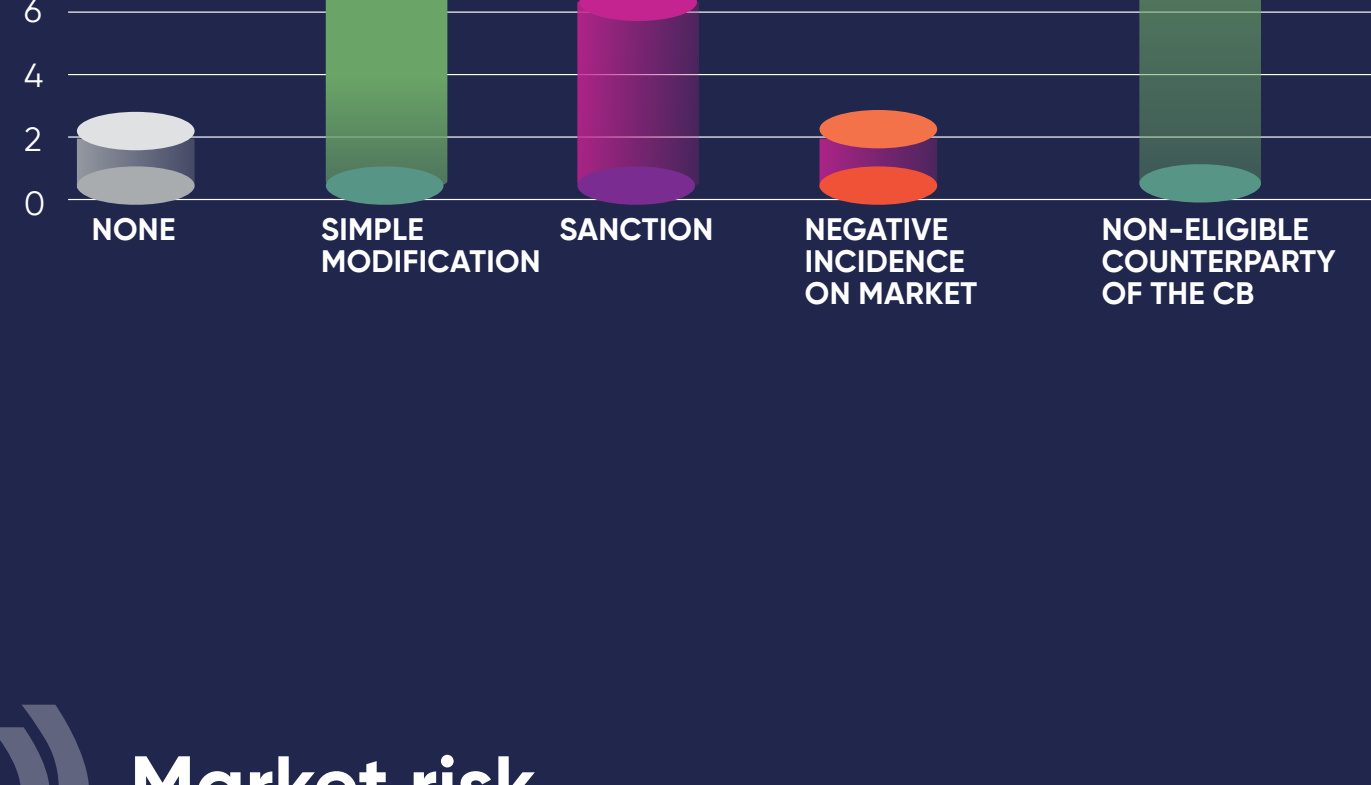
Credit Risk

Credit risk assessment tool



Credit Risk

Key indicators in terms of credit risk



Credit risk

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



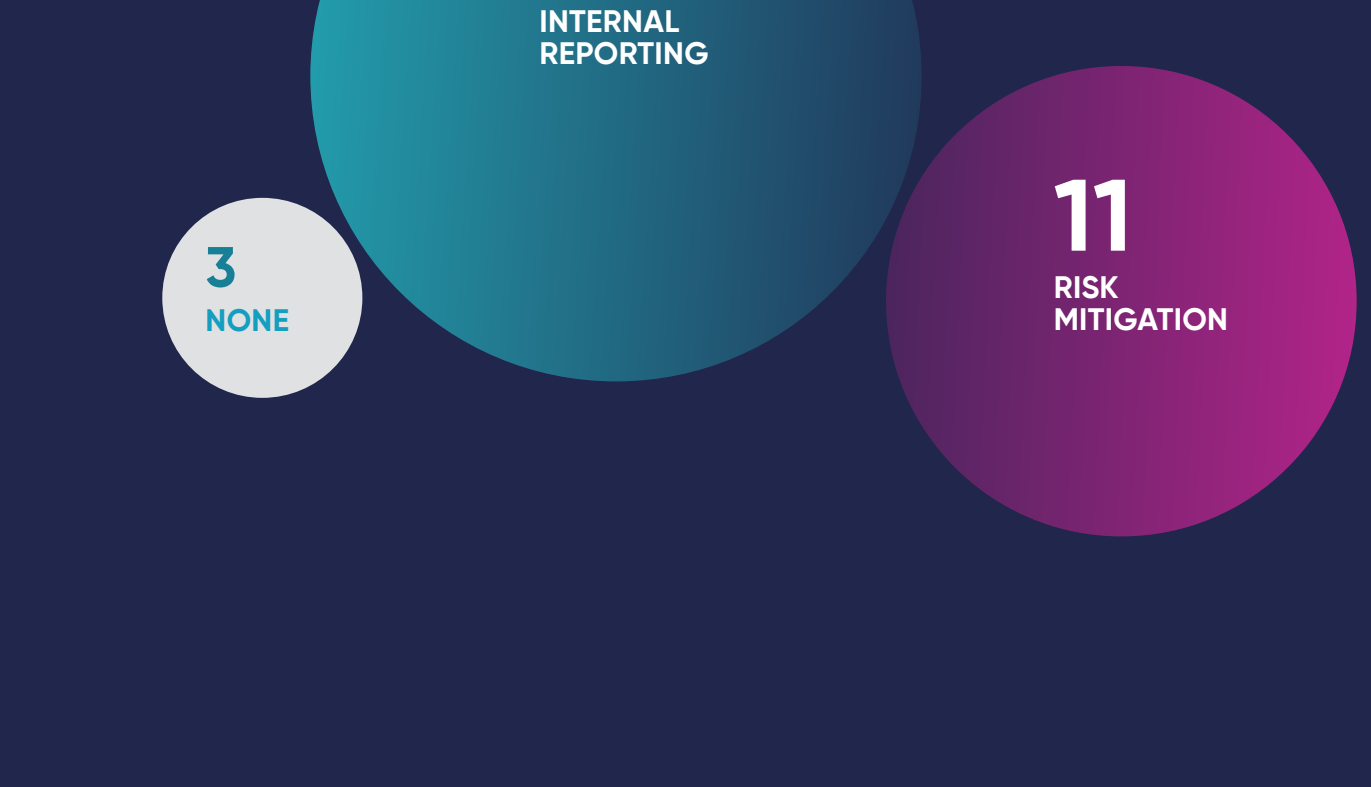
Market risk

Do you have an internal market risk assessment tool ?



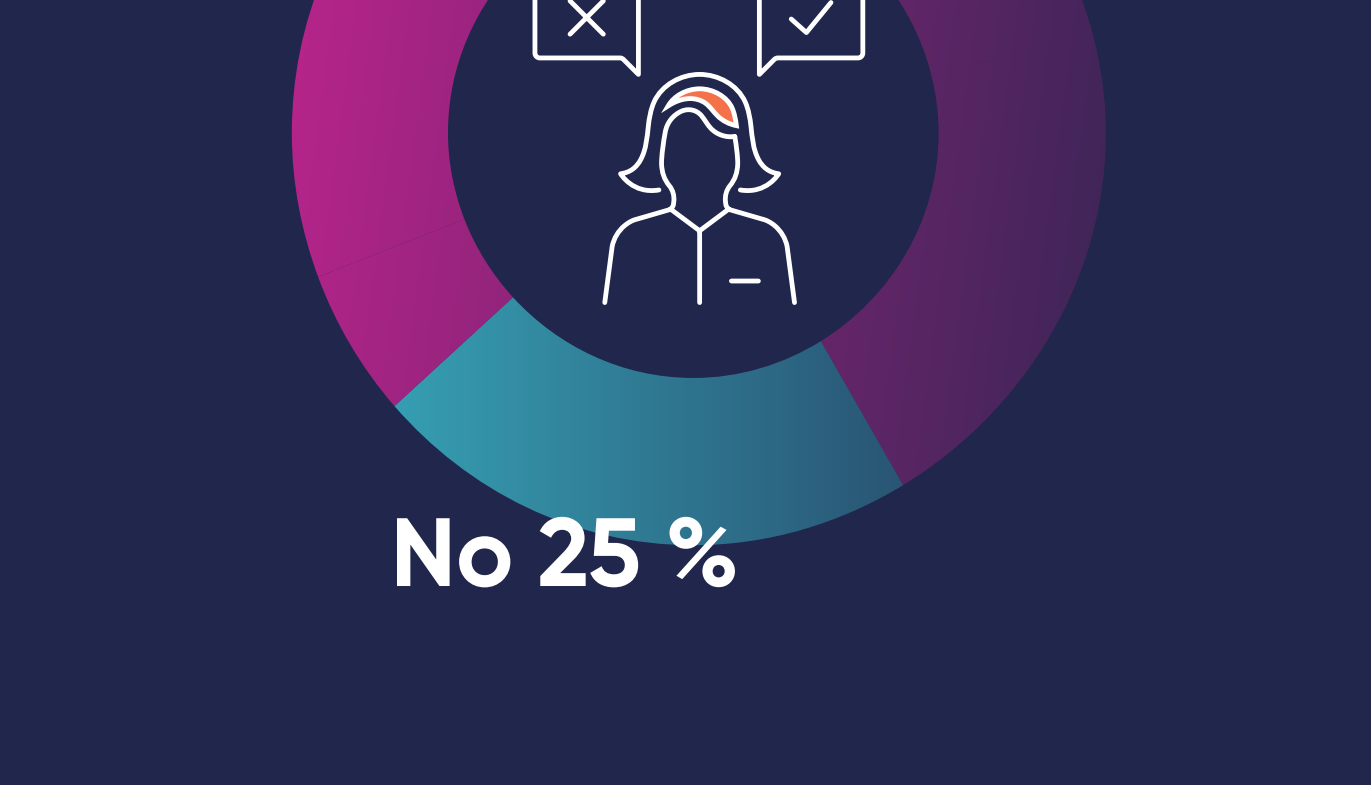
Market risk

What are your key indicators in terms of market risks?



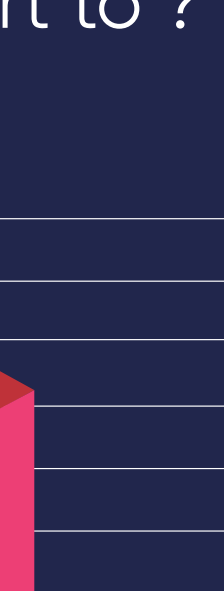
Market risk

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



Governance

Is your risk management function independent from the investment division ?



Governance

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

