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ECB Banking Supervision conducts sensitivity analysis of liquidity risk as its 2019 stress test

The ECB has today launched a sensitivity analysis of liquidity risk to assess the ability of the banks it directly supervises to handle idiosyncratic liquidity shocks.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Liquiditätsrisiken, Stresstest, Supervisory Review and Evaluation Process (SREP)

FS-Branche(n)

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