

PwC Plus Article

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ECB tests banks' sensitivity to liquidity risk

This year, the ECB is testing banks' resilience to idiosyncratic liquidity shocks over a six-month period. The exercise focuses on the impact, not the causes, of the shocks, which are identical for all banks and disregard any differences in their economic environments.

Schlagwörter

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

FS-Branche(n)

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