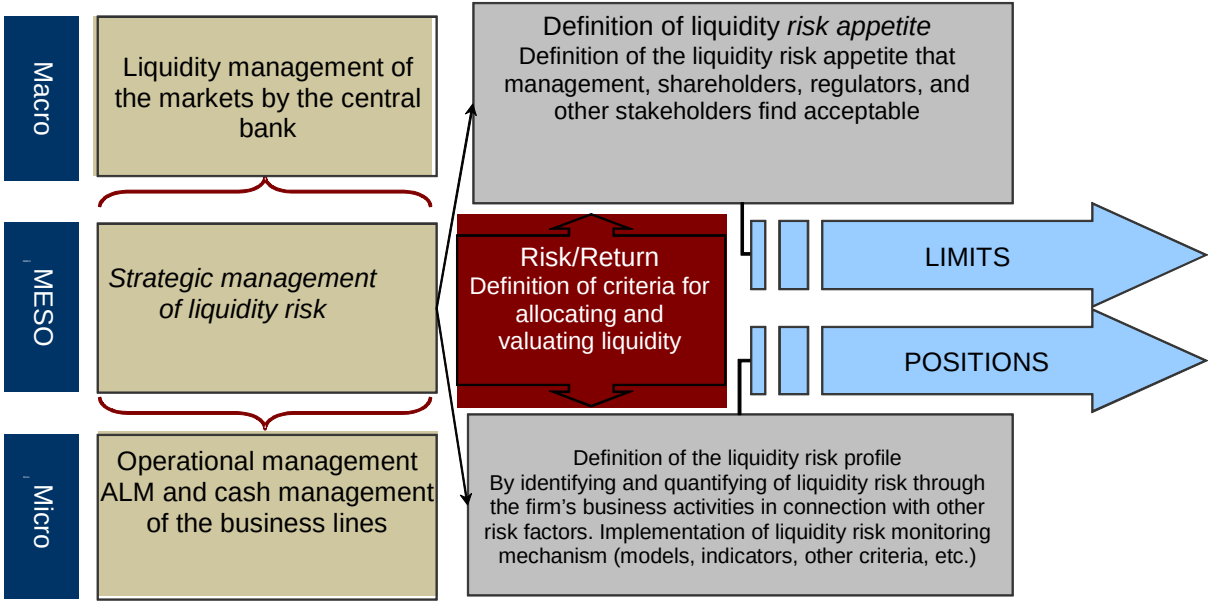
Macro
Liquidity management of the markets by the central bank
MESO
Strategic management of liquidity risk
Micro
Operational management ALM and cash management of the business lines
Definition of liquidity risk appetite
Definition of the liquidity risk appetite that management, shareholders, regulators, and other stakeholders find acceptable
Risk/Return
Definition of criteria for allocating and valuating liquidity
LIMITS
POSITIONS
Definition of the liquidity risk profile
By identifying and quantifying of liquidity risk through the firm's business activities in connection with other risk factors. Implementation of liquidity risk monitoring mechanism (models, indicators, other criteria, etc.)