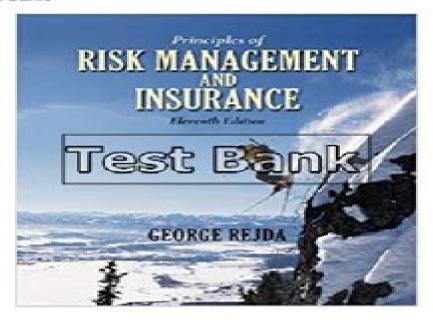
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Schmitz,Mr.Heiko Hesse,2012-01-01 A framework to run system wide balance sheet data based liquidity stress tests is presented The liquidity framework includes three elements a a module to simulate the impact of bank run scenarios b a module to assess risks arising from maturity transformation and rollover risks implemented either in a simplified manner or as a fully fledged cash flow based approach and c a framework to link liquidity and solvency risks The framework also allows the simulation of how banks cope with upcoming regulatory changes Basel III and accommodates differences in data availability A case study shows the impact of a Lehman type event for stylized banks

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