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A macroprudential approach to address liquidity risk with the loan-to-deposit ratio

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Disclosure statement

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Notes

1. This outcome is based on F-tests for seasonality (X-12 seasonality adjustment method) and simple regression analysis with end-year dummies.
2. Adjustments for sales and securitization are not available for loans to non-financial companies and households in our time sample. The ECB Statistical Data Warehouse publishes growth rates of total loans to non-financial institutions excluding governments, adjusted for sales and securitization. We apply this correction factor (based on ...)
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