PwC Plus Article
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BIS Working Papers No 1096: Money market funds and the pricing of near-money assets

We show that, when MMFs allocate more of their assets under management to the T-bill market, T-bill rates fall and the liquidity premium on T-bills rises.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Fonds, Geldpolitik, Liquidität, Staatsanleihen, Vermögenswerte / financial assets

FS-Branche(n)

Banking & Capital Markets, Asset & Wealth Management

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