

PwC Plus Article

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Adverse scenario for the European Securities and Markets Authority's 2023 central counterparty stress test

In accordance with its mandate, the European Securities and Markets Authority (ESMA), in cooperation with the ESRB, initiates and coordinates stress tests to assess the resilience of central counterparties (CCPs) to adverse market developments.



Schlagwörter

CCP (Central Counter Party), EMIR (European Markets Infrastructure Regulation), Risk Assessment, Risk Management Banking, Stresstest

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

ESRB - European Systemic Risk Board