

PwC Plus Article

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Original sin redux: role of duration risk

We highlight the role of duration and exchange rate risks on portfolio flows by using a unique and comprehensive database of US investor flows into emerging market government bonds denominated in local currency.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Geldpolitik, Investmentfonds, Kapitalmarkt, Staatsanleihen, Währungsrisiken

FS-Branche(n)

Banking & Capital Markets, Asset & Wealth Management

Themen

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