

PwC Plus Article

By ESRB - European Systemic Risk Board | 15.09.2021

Synthetic Leverage and Fund Risk-Taking

Working Paper Series No 126 / September 2021



Keywords

Derivate, Fonds, Investmentfonds, Risk Management Allgemein, Securities financing transactions (SFTs), leverage ratio

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

ESRB - European Systemic Risk Board