

PwC Plus Article

By ECB - European Central Bank | 10.05.2023

Stress testing with multi-faceted liquidity: the central bank collateral framework as a financial stability tool

Working Paper Series - No. 2814

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Finanzmarktstabilität, Framework, Liquidität, Stresstest, Vermögenswerte / financial assets

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

ECB - European Central Bank