

PwC Plus Article

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BCBS Working Papers No 42: Banks' window-dressing of the G- SIB framework: causal evidence from a quantitative impact study

Banks' market activity is commonly observed to contract around period-end dates. This behaviour by banks, known as "window-dressing", has micro- and macro-prudential implications, as well as potential repercussions for financial stability and the operationalisation of monetary policy.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Finanzmarkt, Finanzmarktstabilität, Framework, Global Systemically Important Banks (G-SIB)

FS-sector(s)

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Topics

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Issuing Body

BCBS - Basel Committee on Banking Supervision