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PwC Plus Article

By EBA - European Banking Authority | 14. Oktober 2021

EBA points to still elevated benchmark rate transition risks (EBA/REP/2021/30)

The European Banking Authority (EBA) today published a thematic note on the transition risks of benchmark rates as LIBOR (the London Interbank Offered Rate) and EONIA (the Euro Overnight Index Average) - two major benchmark interest rates - are close to being phased out.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Derivate, Euribor, Risk Management Banking

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