

PwC Plus Article

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Parallel publication of the monthly technical information relating to RFR following the approach for Interbank Offered Rates transitions

The publication of this information is intended to assist firms in analysing differences arising from the transition to the new RFR term structures, which are Sonia based for the GBP and government bond based for the CHF and the JPY.

Schlagwörter

Benchmark, Euribor, IBOR-Reform, Kreditrisiken, Risk Management Insurance, Solvency II, Swaps, Versicherungsaufsicht (Europäische und Internationale Organisationen)

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