

PwC Plus Article

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Final RTS on amending the requirements for risk-mitigation techniques for OTC-derivative contracts not cleared by a CCP with regard to physically-settled foreign exchange forwards (JC/2017/79)

These RTS are to be developed by the Joint Committee of the ESAs will define the risk mitigation techniques to be put in place for OTC derivatives not cleared by a central counterparty (CCP). In particular, it will elaborate on the level of capital and collateral counterparties to derivatives transactions need to maintain, the type of collateral and segregation arrangements as well as on the procedures to apply an intragroup exemption.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), OTC-Derivate, Währungsrisiken

FS-sector(s)

Banking & Capital Markets, Insurance, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

Joint Committee