archived

PwC Plus Article

By FSB - Financial Stability Board | 12.07.2018

FSB statement on Interest rate benchmark reform – overnight risk-free rates and term rates

This statement refers to reforms to interbank offered rates (IBORs) and the development of overnight risk-free, or nearly risk-free, rates (RFRs) and term rates.

Keywords

Asset & Wealth Management Aufsicht, Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Euribor, IBOR-Reform, OTC-Derivate

FS-sector(s)

Banking & Capital Markets, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

FSB - Financial Stability Board