

PwC Plus Article

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ESMA amends CRR standard on main indices and recognised exchanges

The amended ITS provides for a new methodology to ensure that the main indices captured comprise instruments that are sufficiently liquid, and therefore can serve as adequate eligible collateral.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Compliance, MiFID

FS-sector(s)

Banking & Capital Markets, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

ESMA - European Securities and Markets Authority