

PwC Plus Article

By BIS - Bank for International Settlements | 30.09.2020

Margin requirements for non-centrally cleared derivatives - Executive Summary

The 2007-09 Great Financial Crisis exposed structural weaknesses in the over-the-counter (OTC) derivatives market.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), Clearing, Derivate, IRS, OTC-Derivate, Systemisches Risiko

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

BIS - Bank for International Settlements