

PwC Plus Article

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Statement on Credit Sensitive Rates

The Board of the International Organisation of Securities Commissions (IOSCO) reiterates the importance of continued transition to robust alternative financial benchmarks, i.e., Risk-Free Rates, to mitigate potential risks arising from the cessation of LIBOR, including USD LIBOR.

Keywords

Benchmark, IBOR-Reform, Wertpapieraufsicht (International)

Topics

Capital Markets & Accounting Advisory - PRIME
Risk & Regulation

Issuing Body

IOSCO - International Organization of Securities Commissions