

PwC Plus Article

By EBA - European Banking Authority | 14.10.2021

EBA points to still elevated benchmark rate transition risks (EBA/REP/2021/30)

The European Banking Authority (EBA) today published a thematic note on the transition risks of benchmark rates as LIBOR (the London Interbank Offered Rate) and EONIA (the Euro Overnight Index Average) - two major benchmark interest rates - are close to being phased out.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Derivate, Euribor, Risk Management Banking

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority