

PwC Plus Article

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Recommendation from the Working Group on Euro Risk-Free Rates on the availability of derivative products referencing €STR

For all market making institutions it is recommend that all reasonable steps are taken to make derivatives referencing the €STR benchmark available to customers.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

ESMA - European Securities and Markets Authority