

Regulatory Blog

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Risk and Regulation Channel News: SREP 2023 results and SSM priorities 2024 - 2026 deep dive: ALM, IRRBB and liquidity risk

Part 5: Channel News from Madrid: Martin Neisen, Alvaro Benzo Gonzalez-Coloma and Pablo Suarez Manjon shed light on ECB's priorities targets ALM, IRRBB and liquidity risk.

We take a closer look into the topics of Asset Liability Management (ALM), Interest Rate Risk in the Banking Book (IRRBB) and liquidity risk. We outline the main reasons why these topics take priority on ECB's agenda for 2024 and beyond and give an overview about the set of techniques and practices financial institutions use to mitigate risk resulting from liabilities and interest rates. Moreover, we provide insights into the current macroeconomic and regulatory environment.

How do supervisors increase the pressure on banks by using various toolkits, e.g., guidelines, reporting templates, RTS, model evaluation and onsite inspections?

What to expect from the recently published EBA heatmap on the topic of interest rate risk in the banking book regarding upcoming medium-term and long-term actions?

How do we support our clients in facing these challenges?



Get ongoing updates on the topic via regulatory horizon scanning in our research application, PwC Plus. Read more about the opportunities and offerings [here](#).

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Schlagwörter

Asset-Liability-Management, Bankenaufsicht (Europäische und Internationale Organisationen), Interest Rate Risk in the Banking Book (IRRBB)

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