

## PwC Plus Article

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# The EBA publishes its heatmap following scrutiny of the interest rate risk in the banking book (EBA/REP/2024/02)

**The European Banking Authority (EBA) published today its heatmap following scrutiny of the interest rate risk in the banking book (IRRBB) standards implementation in the EU.**

## Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Interest Rate Risk in the Banking Book (IRRBB), Zinsrisiko

## FS-sector(s)

Banking & Capital Markets

## Topics

Risk & Regulation

## Issuing Body

EBA - European Banking Authority