

## 5. INSTITUTIONS FINANCIÈRES

### 5.1 Avis et communiqués

#### Interest Rate Risk Management Guideline

**(Act respecting financial services cooperatives, CQLR, c. C-67.3, ss. 565.1 and 566)  
(Deposit Institutions and Deposit Protection Act, CQLR, c. I-13.2.2, ss. 42.2 and 42.3)  
(Trust Companies and Savings Companies Act, c. S-29.02, ss. 254 and 255)**

The Autorité des marchés financiers (the “AMF”) is publishing for comment the draft update of its *Interest Rate Risk Management Guideline*, initially published in April 2009. The updated guideline will apply to financial services cooperatives, authorized trust companies and other authorized deposit institutions.

The draft update takes into account the 2016 Basel Committee on Banking Supervision (BCBS) framework for interest rate risk in the banking book. It also takes into account the latest version of the Office of the Superintendent of Financial Institutions (OSFI) Interest Rate Risk Management Guideline, which took effect January 1, 2020 for domestic systemically important banks and January 1, 2021 for other deposit-taking institutions.

Interested persons must submit their comments by **September 8, 2023**. All comments will be made public unless otherwise noted.

#### Request for comments

Comments must be submitted to:

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#### Further information

Further information is available from:

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July 27, 2023