

Finansinspektionen's Regulatory Code

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This translation is furnished solely for information purposes. Only the printed version of the regulation in Swedish applies for the application of the law.

Regulations amending Finansinspektionen's regulations (FFFS 2007:4) regarding reporting of interest rate risks in non-trading activities;

FFFS 2023:1

Published on
27 February 2023

decided 21 February 2023.

Finansinspektionen prescribes pursuant to Chapter 5, section 2, point 17 of the Banking and Financing Business Ordinance (2004:329) and Chapter 6, section 1, point 56 of the Securities Market Ordinance (2007:572) that Chapter 1, section 1 of and the appendix to Finansinspektionen's regulations (FFFS 2007:4) regarding the reporting of interest rate risks in non-trading activities shall have the following wording.

Chapter 1

Section 1 The regulations specify the information concerning interest rate risk in positions outside the trading book that shall be reported to Finansinspektionen.

These regulations shall be applied by

1. banking companies,
2. savings banks,
3. members' banks,
4. credit market companies,
5. credit market associations, and
6. securities companies as referred to in Chapter 1, section 2, first paragraph, point 7c–g of the Credit Institutions and Securities Companies (Special Supervision) Act (2014:968).

An undertaking in accordance with the second paragraph shall also apply the regulations on the basis of the undertaking's consolidated situation pursuant to Article 18 of Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and amending Regulation (EU) No 648/2012.

If the undertaking is controlled by a parent financial holding company or a parent mixed financial holding company, the undertaking shall apply the regulations on the basis of the consolidated situation of the financial holding company or the mixed financial holding company.

These regulations shall enter into force on 08 March 2023.

SUSANNA GRUFMAN

Emilia Dehlin

INTEREST RATE RISK REPORT

INSTITUTION	
HANDLED BY	TELEPHONE NUMBER

PERIOD

INSTITUTION NUMBER
COMP. REG. NO.

Amounts indicated in SEK without decimals

A. Interest Rate Risk Report

Sudden and sustained displacement of the yield curve

Change of calculation methods and/or assumptions

A1 Calculation methods and/or assumptions have changed since the previous reporting occasion

Yes
 No

1

Own funds

A2 Own funds

A3 Own funds excluding expanded own funds

1

2

Absolute risk Risk,
 % of own funds

A4 200 points upwards

A5 200 points downwards