

Finansinspektionen's Regulatory Code

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

FFFS 2014:15

Published on
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decided on 26 June 2014

Finansinspektionen prescribes pursuant to Chapter 5, section 2, point 11 of the Banking and Financing Business Ordinance (2004:329), Chapter 6, section 1, point 63 of the Securities Market Ordinance (2007:572) that Chapter 1, section 1 of Finansinspektionen's regulations (FFFS 2007:4) regarding 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 apply to the following undertakings:

1. banking companies,
2. savings banks,
3. members' banks,
4. credit market companies,
5. credit market associations, and
6. investment firms.

An undertaking according to the second paragraph shall also apply the regulations on the basis of the undertaking's consolidated situation according 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 investment firms 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 2 August 2014.

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