

# Finansinspektionen's Regulatory Code

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

**FFFS 2021:12**

Published on  
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decided on 22 June 2021.

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 Finansinspektionen's regulations (FFFS 2007:4) regarding the reporting of Interest rate risk 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–f 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 financial parent holding company or a mixed financial parent holding company, the undertaking shall apply the regulations on the basis of the financial holding company's or the mixed financial holding company's consolidated situation.

These regulations shall enter into force on 07 July 2021.

ERIK THEDÉEN

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