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| **From:** | "BCBScommentupload@bis.org"@lbecs11.bisinfo.org |
| **To:** | "baselcommittee@bis.org"@lbecs11.bisinfo.org |
| **Subject:** | Comments submitted for "Interest rate risk in the banking book - consultative document" |
| **Date:** | 19 August 2015 15:10:44 |

# BCBS Comment Upload

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|---|---|
| Name of institute/individual: | AB SEK |
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| Consultative document: | Interest rate risk in the banking book - consultative document(/bcbs/publ/d319.pdf) |
| Classification: | Public |

Comments:

Question concerning section 4.3: “Basis risk including short-term non-parallel gap risk”

Is the notional repricing cash flow to be included in the Short-term non-parallel gap risk calculation for a contract with a reference rate, where the contract has already passed its last interest rate fixing, but still not matured? Or is the notional repricing cash flow only to be included if the contract still has an interest rate fixing coming up for the reference rate?