

Survey: ARIS  
 Forms: ARxx

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## Solvency risk of counterparties in the interbank sector (ARIS)

### Information on this release

<b>Release</b>	<b>5.23</b>
<b>Valid from</b>	<b>31/12/2024</b>
<b>Publication</b>	<b>18/04/2024</b>

## 1. General

### Changes

The SNB has in the past received repeated enquiries regarding its treatment in ARIS reporting of indirect positions from credit risk mitigation (positions vis-à-vis risk mitigation providers pursuant to FINMA Circular 2019/1, 'Risk diversification – banks', margin nos. 89–94). To ensure standardised reporting, clarifications previously communicated bilaterally are now being incorporated in the Notes. Further specific clarifications are also being made in the Notes.

### Survey documents, reporting requirements and data submission

Survey documents	<a href="https://emi.snb.ch/en/emi/ARIS">https://emi.snb.ch/en/emi/ARIS</a>
Reporting requirements	eSurvey – user administration
Responsibilities	The details of data providers and information providers must be entered, and where necessary updated, by the eSurvey administrators.
Initial reference date	31.12.2024
Submission deadlines	6 weeks
Data submission	Via eSurvey: <a href="https://surveys.snb.ch/">https://surveys.snb.ch/</a>

### Contact details and news

Contact details	<a href="http://www.snb.ch">www.snb.ch</a> (The SNB/Statistics/Surveys/Contacts)
Automatic notification via RSS and News Alert	<a href="http://www.snb.ch">www.snb.ch</a> (The SNB/Statistics/Surveys/Information on reporting)

Release Notes

## 2. Changes since last release

### Report versions

No change

### Forms

No change

### Notes

Previous	New
1.2.1: If no limit has been set, or if the amount drawn down exceeds the relevant limit, the actual amount must be reported in both columns.	1.2.1: If no limit has been set, or if the actual amount due exceeds the relevant limit, the actual amount due must be reported in both columns.
1.3.1: -	1.3.1: Moreover, exposures to risk mitigation providers according to FINMA Circular 2019/1, 'Risk diversification – banks', margin nos. 89–94 (referred to as indirect positions from credit risk mitigation) are not to be included.
auditors	audit firms
1.3.2: For the above positions, the corresponding transactions, recorded under 'Liabilities from other financial instruments at fair value', should also be included. Off-balance-sheet positions are excluded. The corresponding counterpart positions are reported at book value.	1.3.2: For the above positions, the corresponding transactions, recorded under 'Liabilities from other financial instruments at fair value', should also be included. The corresponding counterpart positions are reported at book value. Balance sheet positions not listed in this section and off-balance-sheet positions are excluded. For example, amounts due to entities that belong to a banking group but do not have a banking licence themselves – recorded under the balance sheet position 'Amounts due in respect of customer deposits' – are to be excluded.
1.3.2: -	1.3.2: Footnote 5: For example: In the case of a securities short transaction which was settled by a third party and covered by a borrowing transaction with a lender, the lender is deemed to be the counterparty.
1.3.2: If the counterparty were to default, the reporting institution cannot hold the issuer liable – this is the key aspect for the ARIS survey.	1.3.2: If the reporting institution were to default, the counterparty cannot hold the issuer liable – this is the key aspect for the ARIS survey.
international accounting standard	accounting regulations
balance sheet positions	positions

## Release Notes

2.3: Counterparties which need to be reported but are not themselves on the list of ARIS counterparties and cannot be attributed to an ARIS counterparty must be disclosed to the SNB using the separate Excel spreadsheet provided for this purpose (available at [www.snb.ch/en/emi/ARIS](http://www.snb.ch/en/emi/ARIS)) and must be e-mailed to [dataexchange@snb.ch](mailto:dataexchange@snb.ch) with the subject line 'Code – ARIS Update FORCPL – Reference date'.

2.3: Counterparties which need to be reported but are not themselves on the list of ARIS counterparties and cannot be attributed to an ARIS counterparty must be disclosed to the SNB using the separate Excel spreadsheet provided for this purpose (available at [emi.snb.ch/en/emi/ARIS](http://emi.snb.ch/en/emi/ARIS)) via eSurvey (upload under 'Comments and documents') with the subject line 'Code – ARIS Update FORCPL – Reference date'.

2.3: For the current survey exercise, the relevant positions should not be reported.

2.3: For the current survey exercise, the relevant positions in lines 01–10 (01–20 for big banks) should not be reported. These relevant positions should, however, be included in the total (line 21).

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### Consistency rules

No change

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