

Securitisation sheet

ID	Label	Legal references and comments
Rows		
1	Total exposures – bank acting as originator or as sponsor	For the definition of originator or sponsor, see [SEC§7] as defined in FINMA Circular 2017/7 Credit Risk Banks, margin nos. 9 and 10. For the definition or scope of regulatory securitisation exposures that need to be reported in this form, see [SEC§1-6]. Swiss banks that have issued Asset Backed Securities (ABS) where the issuance does not fulfill the significant risk transference criteria (SEC§24) will not report their retained securities in this form. The exposure to securitised pool of assets will be reported in the form corresponding to its regulatory asset class as if it were unsecuritised.
2	Total exposures – bank acting as investor	Swiss banks that have invested in Asset Backed Securities (ABS) and that hold one or more ABS exposures classified in their regulatory banking book (ie "Investors") must fill in this form. Therefore, all regulatory securitisation (or resecuritisation) exposures not included under row 1 must be reported under this row.
1.1	Traditional securitisation	[SEC§2, 24]
2.1	Synthetic securitisation	[SEC§3, 25]
1.1.1	Securitisation	[SEC§4] (definition), [SEC§35–93] & [SEC§109–118] (treatment)
1.2.1		
2.1.1		
2.2.1		Where the asset pool underlying the ABS or the synthetic tranche is "mixed" according to the asset class classifications of the advanced credit risk approaches (that is, the underlying pool includes both wholesale and retail assets) the bank will allocate the exposure to the bucket for which the proportion in the underlying pool is largest, or at best judgement in case of ties.
1.1.1.1	With retail underlying	[SEC§57]
1.2.1.1		
2.1.1.1		
2.2.1.1		
1.1.1.2	With wholesale underlying	[SEC§57]
1.2.1.2		
2.1.1.2		
2.2.1.2		
1.1.1.1.1	Of which STC	[SEC§109–110] (scope), [SEC§111–118] (treatment)
1.1.1.2.1		
2.1.1.1.1		
2.1.1.2.1		
1.1.2	Re-securitisation	[SEC§5] (definition), [SEC§94–97] (treatment)
1.2.2		
2.1.2		
2.2.2		
1.1.2.1	Senior	[SEC§18]
1.2.2.1		
2.1.2.1		
2.2.2.1		
1.1.2.2	Non-senior	All other exposures that are not senior as per [SEC§18]
1.2.2.2		
2.1.2.2		
2.2.2.2		

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Columns		
01–05	Exposure values (by RW bands)	Breakdown of exposures by band of risk weight under corresponding approach.
06–09	Exposure values (by regulatory approach)	Breakdown of exposures by regulatory approach under which capital requirements are calculated [SEC§42–47]
10–13	RWA (by regulatory approach)	Breakdown of risk weighted assets by regulatory approach [SEC§42–47]
14–17	Minimum capital requirements after cap	Breakdown of capital requirements after cap by regulatory approach [SEC§88–93]
06 10 14	SEC-IRBA	[SEC§48–64] (and §115 for STC)
07 11 15	SEC-ERBA (including IAA)	[SEC§65–77] (and §116 for STC)
08 12 16	SEC-SA	[SEC§78–87] (and §118 for STC)
09 13 17	1250% RW	[SEC§42]

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