

Survey: NSFR_GM/GQ/GS,
NSFR_PM/PQ/PS
Forms: NSFR_G01, NSFR_P01

Reporting of net stable funding ratio (NSFR)

Information on this release

Release	1.2
Valid from	30/09/2022
Publication	14/04/2022

1. General

Changes

NSFR_G: Adjustment of consistency rule and textual adjustments

NSFR_P: Adjustment of consistency rule, textual adjustments and deletion of position

Survey documents, reporting requirements and data submission

Survey documents	https://emi.snb.ch/en/emi/NSFR
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.
First reporting date	NSFR_GM/PM: 30.09.2022 NSFR_GQ/PQ: 30.09.2022 NSFR_GS/PS: 31.12.2022
Submission deadlines	NSFR_GM/PM: 30 days NSFR_GQ/PQ: 60 days NSFR_GS/PS: 60 days
Data submission	Via eSurvey: https://surveys.snb.ch/

Contact details and news

Contact details	www.snb.ch (/Statistics /Surveys /Contacts)
Automatic notification via RSS and News Alert	www.snb.ch (/Statistics /Surveys /Information on reporting)

Release Notes

2. Changes since last release

Report versions

Previous	New
NSFR_G: Xlsx: 1.2.0, xml: 1.2	NSFR_G: Xlsx: 1.2.1, xml: 1.2
Remains valid from 31.08.2022	Valid from 30.09.2022
NSFR_P: Xlsx: 1.2.0, xml: 1.2	NSFR_P: Xlsx: 1.3.0, xml: 1.3
Only valid until 31.08.2022	Compulsory from 30.09.2022

Forms

Previous	New
NSFR_G	NSFR_G
Row 318: whereof Cash Variation Margin Received	Row 318: whereof Level 1 Assets Variation Margin Received
Row 321: IM posted on bank's own behalf where asset would otherwise have a 100% RSF	Row 321: IM posted on bank's own behalf where asset would otherwise be subject to 100% RSF
NSFR_P	NSFR_P
Row 118: Prime brokerage payables	deleted
Row 515/518: whereof Cash Variation Margin Received	Row 514/517: whereof Level 1 Assets Variation Margin Received
Row 521: IM posted on bank's own behalf where asset would otherwise have a 100% RSF	Row 520: IM posted on bank's own behalf where asset would otherwise be subject to 100% RSF

Consistency rules

Previous	New
NSFR_G.K003 Derivative Liabilities (20%)	changed
NSFR_P.K003 Derivative Liabilities (20%)	changed

Mapping table

Previous	New
NSFR_P	NSFR_P
LIQ.NSF.ASF.BIL.BOR.OLA.PBP	deleted