

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	1.3
Valid from	31/01/2025
Publication	09/12/2024

1. General

Changes

NSFR_G: Textual adjustments

NSFR_P: Textual adjustments

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.
Initial reference date	NSFR_GM/PM: 31.01.2025 NSFR_GQ/PQ: 31.03.2025 NSFR_GS/PS: 30.06.2025
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 (The SNB/Statistics/Surveys/Contacts)
Automatic notification via RSS and News Alert	www.snb.ch (The SNB/Statistics/Surveys/Information on reporting)

2. Changes since last release

Report versions

Previous	New
NSFR_G: xlsx: 1.2.1, xml: 1.2 Only valid until 31.12.2024	NSFR_G: xlsx: 1.3.0, xml: 1.3 Compulsory from 31.01.2025
NSFR_P: xlsx: 1.3.0, xml: 1.3 Only valid until 31.12.2024	NSFR_P: xlsx: 1.4.0, xml: 1.4 Compulsory from 31.01.2025

Forms

Previous	New
<p>NSFR_G:</p> <p>Row 22: Tier 1 and Tier 2 capital (Basel III 2019), before the application of capital deductions and excluding the proportion of Tier 2 instruments with residual maturity of less than one year</p> <p>Row 236: Residential mortgages of any maturity that would qualify for the 35% or lower risk weight under the Basel II standardised approach for credit risk, of which:</p> <p>Row 246: Other loans, excluding loans to financial institutions, with a residual maturity of one year or greater that would qualify for the 35% or lower risk weight under the Basel II standardised approach for credit risk, of which:</p> <p>Row 266: Performing loans (except loans to financial institutions and loans reported elsewhere) with risk weights greater than 35% under the Basel II standardised approach for credit risk, of which:</p>	<p>NSFR_G:</p> <p>Row 22: Tier 1 and Tier 2 capital (art. 21–30 CAO), before the application of capital deductions (Art. 31–40 CAO) and excluding the proportion of Tier 2 instruments with residual maturity of less than one year</p> <p>Row 236: Residential mortgages of any maturity that would qualify for the 65% RSF according to LiqO annex 5 no. 5.1, 5.1a or 5.3 in case of a remaining maturity of 1 year or more, of which:</p> <p>Row 246: Other loans, excluding loans to financial institutions, with a residual maturity of one year or greater that would qualify for the 65% RSF according to LiqO annex 5 no. 5.2 or 5.3, of which:</p> <p>Row 266: Performing loans (except loans to financial institutions and loans reported elsewhere) with 85% RSF according to LiqO annex 5 no. 6.2 and residential mortgages of any maturity that would qualify for the 85% RSF according to LiqO annex 5 no. 6.1a and 6.1b in case of a remaining maturity of 1 year or more, of which:</p>
<p>NSFR_P:</p> <p>Row 22: Tier 1 and Tier 2 capital (Basel III 2019), before the application of capital deductions and excluding the proportion of Tier 2 instruments with residual maturity of less than one year</p> <p>Row 398: Residential mortgages of any maturity that would qualify for the 35% or lower risk weight under the Basel II standardised approach for credit risk, of which:</p> <p>Row 408: Other loans, excluding loans to financial institutions, with a residual maturity of one year or greater that would qualify for the 35% or lower risk weight under the Basel II standardised approach for credit risk, of which:</p>	<p>NSFR_P:</p> <p>Row 22: Tier 1 and Tier 2 capital (art. 21–30 CAO), before the application of capital deductions (Art. 31–40 CAO) and excluding the proportion of Tier 2 instruments with residual maturity of less than one year</p> <p>Row 398: Residential mortgages of any maturity that would qualify for the 65% RSF according to LiqO annex 5 no. 5.1, 5.1a or 5.3 in case of a remaining maturity of 1 year or more, of which:</p> <p>Row 408: Other loans, excluding loans to financial institutions, with a residual maturity of one year or greater that would qualify for the 65% RSF according to LiqO annex 5 no. 5.2 or 5.3, of which:</p>

Release Notes

Row 450: Performing loans (except loans to financial institutions and loans reported elsewhere) with risk weights greater than 35% under the Basel II standardised approach for credit risk, of which:

Row 450: Performing loans (except loans to financial institutions and loans reported elsewhere) with 85% RSF according to LiqO annex 5 no. 6.2 and residential mortgages of any maturity that would qualify for the 85% RSF according to LiqO annex 5 no. 6.1a and 6.1b in case of a remaining maturity of 1 year or more, of which:

Consistency rules

No change

Mapping table

No change
