SCHWEIZERISCHE NATIONALBANK
BANQUE NATIONALE SUISSE
BANCA NAZIONALE SVIZZERA
BANCA NAZIUNALA SVIZRA
SWISS NATIONAL BANK ⊹

Survey: PSIB_Basel3, CSIB_Basel3
Forms: PSIB_xxx, CSIB_xxx

Basel III – systemically important banks (SIB)
Information on this release

Release	**1.7**
Valid from	**30/09/2023**
Publication	15/06/2023

1. General

Changes

- Additions to the survey regarding gone concern capital requirements (rows 1531 – 1535)
- Changes to calculated fields (Excel formulas)
- Changes to several consistency rules
- Specifications of several positions

Survey documents, reporting requirements and data submission

Survey documents	https://emi.snb.ch/en/emi/**SIB**
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	30.09.2023
Submission deadlines	6 weeks
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
PSIB_CASABISIRB	**PSIB_CASABISIRB**
xlsx: 3.04.E0, xml: 3.04	xlsx: 3.05.E0, xml: 3.05
Only valid until 30.06.2023	Compulsory from 30.09.2023
CSIB_CASABISIRB	**CSIB_CASABISIRB**
xlsx: 3.04.E0, xml: 3.04	xlsx: 3.05.E0, xml: 3.05
Only valid until 30.06.2023	Compulsory from 31.12.2023

Forms

Deletions

PSIB/CSIB_CASABISIRB	PSIB/CSIB_CASABISIRB
T3.1.3.4	Row 1343
T3.1.4.4	Row 1386
T3.3.8	Row 1460
T3.3.9	Row 1461

New rows

PSIB/CSIB_CASABISIRB	PSIB/CSIB_CASABISIRB
T3.1.3.5 Additional requirement (art. 65b par. 1 let. a Banking Ordinance and art. 133 CAO)	Row 1531
T3.1.4.5 Additional requirement (art. 65b par. 1 let. a Banking Ordinance and art. 133 Capital Ordinance)	Row 1535
T3.2.1.8 Gone concern - Specific additional requirements pursuant to art. 65b par. 1 let. a Banking Ordinance and art. 133 CAO	Row 1532
T3.2.2.7 Gone concern - Specific additional requirements pursuant to art. 65b par. 1 let. a Banking Ordinance and art. 133 CAO	Row 1533
T3.3.4 Specific RWA-additional requirement CAO art. 133 (CHF)	Row 1534

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Release Notes

Changes

Previous	New
PSIB/CSIB_CASABISIRB	**PSIB/CSIB_CASABISIRB**

Previous	New
Row 1312 T1.3.8 Other instruments eligible as bail-in instruments / breakdown of maturities (only eligible as gone concern capital instruments)	Row 1312 T1.3.8 Other instruments eligible as bail-in instruments (incl. debt instruments from cantonal banks according to art. 127a par. 1bis Capital Ordinance) / breakdown of maturities (only eligible as gone concern capital instruments)
Row 1385 If a G-SIB: is the bank the Swiss legal entity? (CH Legal Entity = "A"; Parent = "B"; Otherwise (ie if Holding) = "C") --> Art. 132 Abs. 2 Bst. a: a.1 --> A, a.2 --> C, a.3 --> B	Row 1385 If a G-SIB, select the reporting entity: Swiss Legal Entity = "A"; Parent = "B"; Holding = "C"
Row 1519 T3.1.3.A Emergency plan related requirement	Row 1519 T3.1.3.4 Emergency plan related requirement
T3.1.3.5 (–) Reduction for CET1 or CoCos	T3.1.3.6 (–) Reduction for CET1 or CoCos
T3.1.3.6 Total requirement (before Art. 133 para. 2)	T3.1.3.7 Total requirement (before art. 132a par. 2 Capital Ordinance)
T3.1.4.A Emergency plan related requirement	T3.1.4.4 Emergency plan related requirement
T3.1.4.5 (–) Reduction for CET1 or CoCos	T3.1.4.6 (–) Reduction for CET1 or CoCos
T3.1.4.6 Total requirement	T3.1.4.7 Total requirement (before art 132a par. 2 Capital Ordinance)
T3.2.1 Going Concern Requirements (RWA)	T3.2.1 RWA Requirements
T3.2.1.3 Minimum requirement (8% RWA)	T3.2.1.3 Going concern - Minimum requirement (8% RWA)
T3.2.1.4 Buffer requirement (x% RWA)	T3.2.1.4 Going concern - Buffer requirement (x% RWA)
Row 1078 T3.2.1.5 Additional requirements for countercyclical buffer (affecting CET1)	Row 1078 T3.2.1.5 Going concern - Additional requirements for countercyclical buffer (affecting CET1)
Row 494 T3.2.1.6 Specific additional requirements	Row 494 T3.2.1.6 Going concern - Specific additional requirements
Row 508 T3.2.1.7 (–) Reductions in capital requirements as per art. 4 para. 3 Banking Act and art. 29 para. 2 SESTO	Row 508 T3.2.1.7 (–) Reductions in going concern capital requirements as per art. 4 para. 3 Banking Act and art. 29 para. 2 SESTO
T3.2.2 Going Concern Requirements (LR)	T3.2.2 Leverage Ratio (LR) Requirements
T3.2.2.3 Minimum requirement (3% LRD)	T3.2.2.3 Going concern - Minimum requirement (3% LRD)
T3.2.2.4 Buffer requirement (x% LRD)	T3.2.2.4 Going concern - Buffer requirement (x% LRD)

Release Notes

Changes

Previous	New

PSIB/CSIB_CASABISIRB | **PSIB/CSIB_CASABISIRB**

Row 1387
T3.2.2.5 Specific additional requirements

Row 1387
T3.2.2.5 Going concern - Specific additional requirements

Row 1399
T3.2.2.6 (–) Reductions in capital requirements as per art. 4 para. 3 Banking Act and art. 29 para. 2 SESTO

Row 1399
T3.2.2.6 (–) Reductions in going concern capital requirements as per art. 4 para. 3 Banking Act and art. 29 para. 2 SESTO

Row 1450
T3.3.1 Gone-concern requirements after discount for increased resolvability, but before any reductions according to art. 132 para. 4

Row 1450
T3.3.1 Gone-concern requirements before any reductions according to art. 132 par. 4 Capital Ordinance

Row 1451
T3.3.2 Gone-concern requirements after discount for increased resolvability and after reductions according to art. 132 para. 4

Row 1451
T3.3.2 Gone-concern requirements after reductions according to art. 132 par. 4 Capital Ordinance

Row 1453
T3.3.4 Third party RWA, without discount for increased resolvability

Row 1453
T3.3.5 Third party RWA

Row 1454
T3.3.4.1 of which Credit Risk

Row 1454
T3.3.5.1 of which Credit Risk

Row 1455
T3.3.4.2 of which Market Risk

Row 1455
T3.3.5.2 of which Market Risk

Row 1456
T3.3.4.3 of which Op Risk

Row 1456
T3.3.5.3 of which Op Risk

Row 1457
T3.3.5 Third party LRD (leverage ratio exposure), without discount for increased resolvability

Row 1457
T3.3.6 Third party LRD (leverage ratio exposure)

Row 1458
T3.3.6 RWA at parent consolidated level, without discount for increased resolvability

Row 1458
T3.3.7 RWA at parent consolidated level

Row 1459
T3.3.7 LRD at parent consolidated level, without discount for increased resolvability

Row 1459
T3.3.8 LRD at parent consolidated level

Row 1462
T3.3.10 Total RWA a% * (third party RWA + x% * RWA at parent consolidated level)   [x% is the phase-in parameter]

Row 1462
T3.3.9 Total RWA

Row 1463
T3.3.11 Total LRD b% * (third party LRD + x% * LRD at parent consolidated level)   [x% is the phase-in parameter]

Row 1463
T3.3.10 Total LRD

Release Notes

Changes

Previous	New
PSIB/CSIB_CASABISIRB	**PSIB/CSIB_CASABISIRB**
Row 1464 T3.3.12 pro memoria: lower limit for gone-concern requirements according to Art. 133 para. 2 and 148m Capital Ordinance	Row 1464 T3.3.11 pro memoria: lower limit for gone-concern requirements according to art. 132a par. 2 Capital Ordinance
Row 1465 T3.3.13 pro memoria: lower limit for RWA-based component of gone-concern requirements according to Art. 133 para. 2 and 148m Capital Ordinance	Row 1465 T3.3.12 pro memoria: lower limit for RWA-based component of gone-concern requirements according to art. 132a par. 2 Capital Ordinance
Row 1466 T3.3.14 pro memoria: lower limit for LRD-based component of gone-concern requirements according to Art. 133 para. 2 and 148m Capital Ordinance	Row 1466 T3.3.13 pro memoria: lower limit for LRD-based component of gone-concern requirements according to art. 132a par. 2 Capital Ordinance

Release Notes

Consistency rules

Previous	New
PSIB/CSIB_CASABISIRB	**PSIB/CSIB_CASABISIRB**
Calculated cells	Calculated cells
T3.1.3.1	Formula changed
T3.1.3.2	Formula changed
T3.1.3.3	Formula changed
Row 1531 T3.1.3.5	New
Row 1343	Formula deleted
T3.1.3.7	Formula changed
T3.1.3.7.1	Formula changed
T3.1.4.1 – T3.1.4.3	Formula changed
Row 1535 T3.1.4.5	New
Row 1386	Formula deleted
T3.1.4.7	Formula changed
T3.1.4.7.1	Formula changed
Row 1450	Formula changed
Row 1460 – 1461	Formula deleted
Row 1462 – 1466	Formula changed
Consistency rules	Consistency rules
-	Row 1519 new (T3.1.3.4)
T3.1.3.7	deleted
-	Row 1520 new (T3.1.4.4)
-	Row 1531 new (T3.1.3.5) only Excel
-	Row 1532 new (T3.2.1.8)
-	Row 1533 new (T3.2.2.7)
T3.1.4.7	deleted
-	Row 1535 (T.3.1.4.5) only Excel

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