

Survey: PSIB\_Basel3, CSIB\_Basel3  
 Forms: PSIB\_XXX, CSIB\_XXX

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## Basel III – systemically important banks (SIB)

### Information on this release

<b>Release</b>	<b>1.7</b>
<b>Valid from</b>	<b>30/09/2023</b>
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	<a href="https://emi.snb.ch/en/emi/SIB">https://emi.snb.ch/en/emi/SIB</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.
First reporting date	30.09.2023
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> (/Statistics /Surveys /Contacts)
Automatic notification via RSS and News Alert	<a href="http://www.snb.ch">www.snb.ch</a> (/Statistics /Surveys /Information on reporting)

Release Notes

## 2. Changes since last release

### Report versions

Previous	New
<b>PSIB_CASABISIRB</b> xlsx: 3.04.E0, xml: 3.04	<b>PSIB_CASABISIRB</b> xlsx: 3.05.E0, xml: 3.05
Only valid until 30.06.2023	Compulsory from 30.09.2023
<b>CSIB_CASABISIRB</b> xlsx: 3.04.E0, xml: 3.04	<b>CSIB_CASABISIRB</b> 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

## Release Notes

## Changes

## Previous

## New

**PSIB/CSIB\_CASABISIRB****PSIB/CSIB\_CASABISIRB**

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**

Row 1387

T3.2.2.5 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 1450

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

Row 1451

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

Row 1453

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

Row 1454

T3.3.4.1 of which Credit Risk

Row 1455

T3.3.4.2 of which Market Risk

Row 1456

T3.3.4.3 of which Op Risk

Row 1457

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

Row 1458

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

Row 1459

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

Row 1462

T3.3.10 Total RWA  $a\% * (\text{third party RWA} + x\% * \text{RWA at parent consolidated level})$  [x% is the phase-in parameter]

Row 1463

T3.3.11 Total LRD  $b\% * (\text{third party LRD} + x\% * \text{LRD at parent consolidated level})$  [x% is the phase-in parameter]**PSIB/CSIB\_CASABISIRB**

Row 1387

T3.2.2.5 Going concern - Specific additional requirements

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 before any reductions according to art. 132 para. 4 Capital Ordinance

Row 1451

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

Row 1453

T3.3.5 Third party RWA

Row 1454

T3.3.5.1 of which Credit Risk

Row 1455

T3.3.5.2 of which Market Risk

Row 1456

T3.3.5.3 of which Op Risk

Row 1457

T3.3.6 Third party LRD (leverage ratio exposure)

Row 1458

T3.3.7 RWA at parent consolidated level

Row 1459

T3.3.8 LRD at parent consolidated level

Row 1462

T3.3.9 Total RWA

Row 1463

T3.3.10 Total LRD

Release Notes

**Changes****Previous****New****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 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 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

**PSIB/CSIB\_CASABISIRB**

Row 1464

T3.3.11 pro memoria: lower limit for gone-concern requirements according to art. 132a par. 2 Capital Ordinance

Row 1465

T3.3.12 pro memoria: lower limit for RWA-based component of gone-concern requirements according to art. 132a par. 2 Capital Ordinance

Row 1466

T3.3.13 pro memoria: lower limit for LRD-based component of gone-concern requirements according to art. 132a par. 2 Capital Ordinance

Release Notes

**Consistency rules**

<b>Previous</b>	<b>New</b>
<b>PSIB/CSIB_CASABISIRB</b>	<b>PSIB/CSIB_CASABISIRB</b>
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