Survey: ZIR_U, ZIR_K
Forms: ZIRx_xxx

Interest rate risk report

Release-information[*]

Changes since previous delivery

Release 1.1, valid from 30 June 2020

Content

Previous	New
ZIR1_xxx Category I..III Trading portfolio assets minus liabilities from trading portfolio assets	ZIR1_xxx deleted
Category V Non-linear derivatives on interest rate instruments in the banking book	deleted
ZIR_2A Change in net present value of the positions in categories I , II and V as per the rules set out in Circular 2016/01 "Disclosure - Banks" and with a shift in the interest rate curve:	ZIR_2A Change in net present value of the positions in categories I , II and V such as non-perpetual Tier 2 capital as of category IV, as per the rules set out in Circular 2016/01 "Disclosure - Banks" and with a shift in the interest rate curve:

Version

Previous	New
ZIR_U, ZIR_K xlsx: 1.1.1; xml: 1.1	ZIR_U, ZIR_K xlsx: 1.2.0; xml: 1.2

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[*] Further information can be found on our website at www.snb.ch, Statistics, Surveys: Latest survey updates, Survey documents to download, Important information on reporting, Important information on reporting and Contacts.

Notes

The changes in the Notes are essentially limited to clarifications regarding:

- the definition of materiality;
- the reporting of non-interest-bearing positions;
- the assumptions for calculating changes in net present value.

Cf [E_ZIRX_Notes-Changes_1.1.pdf]

Consistency rules

The consistency rules in forms ZIR2_A and ZIR2_B have been fully revised. In addition, the following changes apply in particular:

ID	Status
ZIR_U/K.Kneu003; ZIR_U/K.Kneu003a; ZIR_U/K.K024; ZIR_U/K.K103; ZIR_U/K.K104; ZIR_U/K.K105; ZIR_U/K.K106; ZIR_U/K.K107; ZIR_U/K.K203; ZIR_U/K.K205; ZIR_U/K.K207; ZIR_U/K.208; ZIR_U/K.K209; ZIR_U/K.K210; ZIR_U/K.K211	amended
ZIR_U/K.K024a_CHF; ZIR_U/K.K024a_cur; ZIR_U/K.KA201a; ZIR_U/K.KA202a; ZIR_U/K.K202; ZIR_U/K.K204 ZIR_U/K.K206; ZIR_U/K.K206_KUZ; ZIR_U/K.K207_KUZ; ZIR_U/K.K208_KUZ; ZIR_U/K.K209_KUZ; ZIR_U/K.K210_KUZ;	new

ZIR_U/K.K211_KUZ; ZIR_U/K.K215; ZIR_U/K.K216; ZIR_U/K.K217; ZIR_U/K.K218_cur; ZIR_U/K.K218_T; ZIR_U/K.K218_cur_KUZ; ZIR_U/K.K219_cur; ZIR_U/K.K219_T; ZIR_U/K.K220; ZIR_U/K.K221; ZIR_U/K.K222; ZIR_U/K.K223; ZIR_U/K.K223_KUZ; ZIR_U/K.K036_AEG_CHF; ZIR_U/K.K036_AEG_cur	
ZIR_U/K.K024a ZIR_U/K.K101; ZIR_U/K.K102; ZIR_U/K.K108; ZIR_U/K.K202_CHF; ZIR_U/K.K202_T; ZIR_U/K.K202_XXX; ZIR_U/K.K204_CHF; ZIR_U/K.K204_T; ZIR_U/K.K204_XXX ZIR_U/K.K206_all ZIR_U/K.K212_CHF; ZIR_U/K.K212_T; ZIR_U/K.K213_CHF; ZIR_U/K.K213_T; ZIR_U/K.K212_INVERS; ZIR_U/K.K213_INVERs	deleted

Mapping sheet

Previous	New
ZIR.RMZ.QNI.ZNZ.KA1.NHG{**}	deleted
ZIR.RMZ.QNI.ZNZ.KA2.NHG{**}	deleted
ZIR.RMZ.QNI.ZNZ.KA3.NHG{**}	deleted
ZIR.RMZ.QNI.KVO.KA5.NHG{**}	deleted
ZIR.RMZ.QNI.NOM.KA2.NHG{**}	deleted
ZIR.RMZ.QNI.NOM.KA3.NHG{**}	deleted
ZIR.RMZ.QNI.MUZ.KA2.NHG{**}	deleted
ZIR.RMZ.QNI.MUZ.KA3.NHG{**}	deleted