

Survey: ZIR_U/K
 Forms: ZIRX_XXX

Interest rate risk report

Information on this release

Release	1.2
Valid from	30/06/2023
Publication	31/03/2023

1. General

Changes

Form(s) ZIR1: Value adjustments that have not been offset are to be reported as liabilities in Category III.

Form ZIR2_A: Since September 2022, the SNB has been paying interest on current account balances for the first time using a graduated interest rate approach. The same applies in a similar way to other national banks. The updated notes specify how these accounts are to be treated in the income simulations.

Form ZIR2_A: Clarification regarding the calculation of the change in net interest income and the base scenario.

Survey documents, reporting requirements and data submission

Survey documents	https://emi.snb.ch/en/emi/ZIRX
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	30.06.2023
Submission deadlines	45 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

No change

Forms

No change

Notes

The changes in the notes are mainly limited to:

- Clarification on the treatment of value adjustments;
 - Guidelines for the treatment of sight deposits at the SNB and other central banks in the net income perspective;
 - Clarification of the notes regarding the calculation of the change in net interest income and the base scenario.
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Consistency rules

No change

Mapping table

No change
