

## Settlement risk

ID	Label	Legal references and comments
<b>Columns</b>		
01	Price difference exposure due to unsettled transactions	Art. 76 par. 1 of the Capital Ordinance (ERV). Difference between the contractual settlement price and the current market value.
02	Capital requirements	The capital charge for exposures according to art. 76 par. 1 of the Capital Ordinance (ERV). The price difference has to be converted by the risk multiplier.
<b>Rows</b>		
01	Total unsettled transactions	Unsettled transactions and their correspondent capital requirements for settlement risk according to art. 76 par. 1 of the Capital Ordinance.
02	Transactions unsettled between 5 and 15 days	Art. 76 par. 1 of the Capital Ordinance.
03	Transactions unsettled between 16 and 30 days	Above-mentioned.
04	Transactions unsettled between 31 and 45 days	Above-mentioned.
05	Transactions unsettled for 46 days or more	Above-mentioned.

Further information can be found on our website at [www.snb.ch](http://www.snb.ch), *Statistics, Surveys*:

- Latest survey updates
- Electronic forms to download
- Important information on reporting
- Contacts