

Settlement risk

ID	Label	Legal references and comments
Columns		
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.
Rows		
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, *Statistics, Surveys*:

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