

Settlement risk

Draft Version of July 2022

ID	Label	Legal references and comments
Columns		
01	Exposure due to unsettled transactions	CAO art. 77f . Difference between the contractual settlement price and the current market value.
02	Risk-weighted Assets	The risk-weighted asset amount for exposures from unsettled transactions, after applying the risk weights listed below.
Rows		
01	Total unsettled transactions	CAO art. 77f par. 1
	Settled via a DvP pr PvP system, of which:	CAO art. 77f par. 2 Positions settled via a "Delivery-vs-Payment" or "Payment-vs-Payment" system
02	Transactions unsettled between 5 and 15 days	These positions receive a 100% risk weight
03	Transactions unsettled between 16 and 30 days	These positions receive a 625% risk weight
04	Transactions unsettled between 31 and 45 days	These positions receive a 937.5% risk weight
05	Transactions unsettled for 46 days or more	These positions receive a 1250% risk weight
	Settled not via a DvP or PvP system, of which:	CAO Art. 77f par. 3 Positions not settled via a "Delivery-vs-Payment" or "Payment-vs-Payment" system.
xx	Bank delivered, waiting for counterparty to deliver (up to four banking days after agreed settlement date)	These positions receive a 100% risk weight
xx	Bank delivered, waiting for counterparty to deliver: five or more banking days after agreed settlement date	These positions receive a 1250% risk weight

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