

Settlement risk

ID	Label	Legal references and comments
Columns		
01	Price difference exposure due to unsettled transactions	Article 63 paragraph 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 article 63 paragraph 1 of the Capital Ordinance (ERV). The price difference has to be converted by the multiplier factor.
Rows		
01	Total unsettled transactions in the trading book	Unsettled transactions in the trading book and their correspondent capital requirements for settlement risk according to article 63 paragraph 1 of the Capital Ordinance.
02	Transactions unsettled between 5 and 15 days	Article 63 paragraph 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.

Non-counterparty related risks

ID	Label	Legal references and comments
Columns		
01	Exposure value	Balance sheet amount.
02	Risk weighted exposure value	For banks applying SA-CH: article 67 paragraph 1 of the Capital Ordinance. For banks applying SA-BIS or IRB: article 67 paragraph 2 of the Capital Ordinance before taking into account the multiplicative factor of 3.0.
03	Capital requirements	Article 33 paragraph 2 letter b of the Capital Ordinance (for banks applying SA-BIS or IRB: before taking into account the multiplicative factor of 3.0 according to article 67 paragraph 2 of the Capital Ordinance).
Rows		
02	Offset account credit balance	Exposures defined in article 67 paragraph 1 letter a of the Capital Ordinance.
03	Bank premises	Exposures defined in article 67 paragraph 1 letter b of the Capital Ordinance.
04	Other property	Exposures defined in article 67 paragraph 1 letter c of the Capital Ordinance.
05	Other fixed assets and software – excluding goodwill and other intangible assets – as well as depreciable assets shown on the balance sheet as other assets	Exposures defined in article 67 paragraph 1 letter d of the Capital Ordinance.