

Settlement Risk

Delivery Versus Payment

A	Number of trades	Nominal of trades	Days past due	Factor	Loss if trade fails	Capital charge
A.1			5 – 15	8%		0
A.2			16 – 30	50%		0
A.3			31 – 45	75%		0
A.4			46 or more	100%		0

B	Capital charge	Risk weighted assets equivalent
B.1	-	-

Free Delivery

C	Number of trades	Mark-to-market receivable	Counterparty risk weight	Risk weighted assets
C.1	4 Days or less since delivery			
C.1.1			0%	0
C.1.2			20%	0
C.1.3			50%	0
C.1.4			100%	0
C.1.5			150%	0
C.2	Over 4 Days since delivery			
C.2.1			1250%	0

D	Risk weighted assets equivalent
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Total risk weighted assets equivalent for settlement risk

E	Risk weighted assets equivalent
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