

REPORT
on capital requirement for settlement/delivery risk

Ref. no.	DESCRIPTION	Contractual settlement price	Current market price	Exposure	Weight	Capital requirement
1	2	3	4	5=3-4	6	7=5*6
1	Transactions in debt instruments					
	5 - 15 days				8%	
	16 - 30 days				50%	
	31 - 45 days				75%	
	46 and more days				100%	
2	Transactions in equities					
	5 - 15 days				8%	
	16 - 30 days				50%	
	31 - 45 days				75%	
	46 and more days				100%	
3	Other transactions					
	5 - 15 days				8%	
	16 - 30 days				50%	
	31 - 45 days				75%	
	46 and more days				100%	
4	Capital requirement for settlement/delivery risk					0