

|                                                            | UNSETTLED<br>TRANSACTIONS AT<br>SETTLEMENT PRICE | PRICE<br>DIFFERENCE<br>EXPOSURE DUE<br>TO UNSETTLED<br>TRANSACTIONS | CAPITAL<br>REQUIREMENTS |
|------------------------------------------------------------|--------------------------------------------------|---------------------------------------------------------------------|-------------------------|
|                                                            | (1)                                              | (2)                                                                 | (3)                     |
| <b>1. Total unsettled transactions in the Trading Book</b> |                                                  |                                                                     | Link to CA              |
| 1.1 Transactions unsettled up to 4 days                    |                                                  |                                                                     |                         |
| 1.2 Transactions unsettled between 5 and 15 days           |                                                  |                                                                     |                         |
| 1.3 Transactions unsettled between 16 and 30 days          |                                                  |                                                                     |                         |
| 1.4 Transactions unsettled between 31 and 45 days          |                                                  |                                                                     |                         |
| 1.5 Transactions unsettled for 46 days or more             |                                                  |                                                                     |                         |