

**TABLE 1 TO PARAGRAPH (d)—RISK WEIGHTS FOR UNSETTLED DVP AND PVP
TRANSACTIONS**

| Number of business days after contractual settlement date | Risk weight to be applied to positive current exposure (in percent) |
|--|--|
| From 5 to 15 | 100.0 |
| From 16 to 30 | 625.0 |
| From 31 to 45 | 937.5 |
| 46 or more | 1,250.0 |