

Haventree Bank

Derivative Contracts

As At Q3 - 2025

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 238,000 | 80,000 | 158,000 | - | 5,046 | 9,734 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 238,000 | 80,000 | 158,000 | - | 5,046 | 9,734 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 1,947 |
| Credit valuation adjustment (effective Q1 2014) | 5,141 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2025

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|----------------|--|--------------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 271,000 | 80,000 | 191,000 | - | 5,521 | 11,281 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 271,000 | 80,000 | 191,000 | - | 5,521 | 11,281 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 2,256 |
| Credit valuation adjustment (effective Q1 2014) | 7,078 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2025

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|----------------|--|--------------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 396,500 | 130,000 | 266,500 | - | 7,784 | 15,109 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 396,500 | 130,000 | 266,500 | - | 7,784 | 15,109 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 3,022 |
| Credit valuation adjustment (effective Q1 2014) | 8,148 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q4 - 2024

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 413,500 | 130,000 | 283,500 | - | 6,709 | 14,064 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 413,500 | 130,000 | 283,500 | - | 6,709 | 14,064 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 2,813 |
| Credit valuation adjustment (effective Q1 2014) | 8,484 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q3 - 2024

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|----------------|--|--------------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 413,500 | 100,000 | 313,500 | - | 7,280 | 15,127 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 413,500 | 100,000 | 313,500 | - | 7,280 | 15,127 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 3,025 |
| Credit valuation adjustment (effective Q1 2014) | 24,710 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2024

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 475,500 | 100,000 | 375,500 | - | 1,021 | 7,918 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 475,500 | 100,000 | 375,500 | - | 1,021 | 7,918 |

| Total Risk Weight Equivalent | | Risk Weight Equivalent |
|---|--|------------------------|
| Bilateral OTC Contracts | | |
| Default Risk | | 1,584 |
| Credit valuation adjustment (effective Q1 2014) | | 11,354 |
| Default fund contributions deducted from CET1 capital | | - |
| Qualifying central counterparties (default risk and default fund exposures) | | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2024

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-----|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 265,500 | 60,000 | 205,500 | - | 575 | 6,015 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 265,500 | 60,000 | 205,500 | - | 575 | 6,015 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 1,203 |
| Credit valuation adjustment (effective Q1 2014) | 5,050 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q4 - 2023

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|----------------|--|--------------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 184,500 | 60,000 | 124,500 | - | 3,793 | 8,838 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 184,500 | 60,000 | 124,500 | - | 3,793 | 8,838 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 1,768 |
| Credit valuation adjustment (effective Q1 2014) | 2,481 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q3 - 2023

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-----|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 184,500 | 60,000 | 124,500 | - | - | 3,816 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 184,500 | 60,000 | 124,500 | - | - | 3,816 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 763 |
| Credit valuation adjustment (effective Q1 2014) | 324 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2023

(in thousands of dollars)

| | | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--------------|--|-----|-----------------------|
| | Notional Amount | | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | | |
| Interest Rate Contracts | | | | | | | |
| Bilateral OTC contracts | 60,000 | 60,000 | - | - | - | - | 362 |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Foreign Exchange | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| OTC contracts | - | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Commodity Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Other Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Total Derivative Contracts | 60,000 | 60,000 | | | | | 362 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 72 |
| Credit valuation adjustment (effective Q1 2014) | - |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2023

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | |
|------------------------------------|-----------------|----------------------------|---------------|--|-----|-----------------------|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | |
| | Total Contracts | Remaining term to maturity | | | | | | |
| Interest Rate Contracts | | | | | | | | |
| Bilateral OTC contracts | 60,000 | - | 60,000 | - | - | 460 | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Foreign Exchange | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Credit Derivative Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | |
| Equity-linked Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Commodity Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Other Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Total Derivative Contracts | 60,000 | - | 60,000 | - | - | 460 | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 92 |
| Credit valuation adjustment (effective Q1 2014) | 53 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q4 - 2022

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|---------------|--|----------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 67,000 | 7,000 | 60,000 | - | - | 558 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 67,000 | 7,000 | 60,000 | - | - | 558 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 112 |
| Credit valuation adjustment (effective Q1 2014) | 64 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q3 - 2022

(in thousands of dollars)

| | | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|------------------|--|---------------------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | |
| | Total Contracts | Remaining term to maturity | | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | | |
| Interest Rate Contracts | | | | | | | |
| Bilateral OTC contracts | 67,000 | 7,000 | 60,000 | - | - | 663 | |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | |
| OTC contracts | - | - | - | - | - | - | |
| Foreign Exchange | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | |
| OTC contracts | - | - | - | - | - | - | |
| Credit Derivative Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | |
| Qualifying Central Counterparties | | | | | | | |
| OTC contracts | - | - | - | - | - | - | |
| Equity-linked Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | |
| OTC contracts | - | - | - | - | - | - | |
| Commodity Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | |
| OTC contracts | - | - | - | - | - | - | |
| Other Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | |
| OTC contracts | - | - | - | - | - | - | |
| Total Derivative Contracts | 67,000 | 7,000 | 60,000 | - | - | 663 | - |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 133 |
| Credit valuation adjustment (effective Q1 2014) | 75 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2022

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-----|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 22,700 | 22,700 | - | - | - | 32 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 22,700 | 22,700 | - | - | - | 32 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | - |
| Credit valuation adjustment (effective Q1 2014) | - |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2022

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-----|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 30,700 | 30,700 | - | - | 100 | 211 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 30,700 | 30,700 | - | - | 100 | 211 |

| Total Risk Weight Equivalent | | Risk Weight Equivalent |
|---|--|------------------------|
| Bilateral OTC Contracts | | |
| Default Risk | | 42 |
| Credit valuation adjustment (effective Q1 2014) | | 14 |
| Default fund contributions deducted from CET1 capital | | - |
| Qualifying central counterparties (default risk and default fund exposures) | | - |

Haventree Bank

Derivative Contracts

As At Q4 - 2021

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | |
|------------------------------------|-----------------|----------------------------|--------------|--|------------|-----------------------|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | |
| | Total Contracts | Remaining term to maturity | | | | | | |
| Interest Rate Contracts | | | | | | | | |
| Bilateral OTC contracts | 50,700 | 43,700 | 7,000 | - | 334 | 601 | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Foreign Exchange | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Credit Derivative Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | |
| Equity-linked Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Commodity Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Other Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Total Derivative Contracts | 50,700 | 43,700 | 7,000 | - | 334 | 601 | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 120 |
| Credit valuation adjustment (effective Q1 2014) | 52 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q3 - 2021

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | |
|------------------------------------|-----------------|----------------------------|--------------|--|------------|-----------------------|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | |
| | Total Contracts | Remaining term to maturity | | | | | | |
| Interest Rate Contracts | | | | | | | | |
| Bilateral OTC contracts | 50,700 | 43,700 | 7,000 | - | 579 | 1,033 | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Foreign Exchange | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Credit Derivative Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | |
| Equity-linked Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Commodity Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Other Contracts | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | |
| Qualifying Central Counterparties | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | |
| OTC contracts | - | - | - | - | - | - | | |
| Total Derivative Contracts | 50,700 | 43,700 | 7,000 | - | 579 | 1,033 | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 207 |
| Credit valuation adjustment (effective Q1 2014) | 93 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2021

(in thousands of dollars)

| | | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--------------|--|-------|-----------------------|
| | Notional Amount | | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | | |
| Interest Rate Contracts | | | | | | | |
| Bilateral OTC contracts | 74,700 | 52,000 | 22,700 | - | 874 | 1,555 | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Foreign Exchange | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| OTC contracts | - | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Commodity Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Other Contracts | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - | - |
| Total Derivative Contracts | 74,700 | 52,000 | 22,700 | - | 874 | 1,555 | - |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 311 |
| Credit valuation adjustment (effective Q1 2014) | 161 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2021

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 74,700 | 44,000 | 30,700 | - | 1,208 | 2,155 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 74,700 | 44,000 | 30,700 | - | 1,208 | 2,155 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 431 |
| Credit valuation adjustment (effective Q1 2014) | 244 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q4 - 2020

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method | | | |
|------------------------------------|-----------------|----------------------------|---------------|--|--------------|-----------------------|--|--|--|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default | | | |
| | Total Contracts | Remaining term to maturity | | | | | | | |
| Interest Rate Contracts | | | | | | | | | |
| Bilateral OTC contracts | 74,700 | 24,000 | 50,700 | - | 1,523 | 2,732 | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Foreign Exchange | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Credit Derivative Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Equity-linked Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Commodity Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Other Contracts | | | | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - | | | |
| Qualifying Central Counterparties | | | | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - | | | |
| OTC contracts | - | - | - | - | - | - | | | |
| Total Derivative Contracts | 74,700 | 24,000 | 50,700 | - | 1,523 | 2,732 | | | |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 546 |
| Credit valuation adjustment (effective Q1 2014) | 343 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q3 - 2020

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 74,700 | - | 74,700 | - | 1,778 | 3,227 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 74,700 | - | 74,700 | - | 1,778 | 3,227 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 645 |
| Credit valuation adjustment (effective Q1 2014) | 433 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q2 - 2020

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 74,700 | - | 74,700 | - | 2,018 | 3,689 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 74,700 | - | 74,700 | - | 2,018 | 3,689 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 738 |
| Credit valuation adjustment (effective Q1 2014) | 559 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |

Haventree Bank

Derivative Contracts

As At Q1 - 2020

(in thousands of dollars)

| | | | | Standardized Approach for Measuring Counterparty Credit Risk | | Internal Model Method |
|------------------------------------|-----------------|----------------------------|------------------------|--|-------|-----------------------|
| | Notional Amount | | | Replacement Cost | EAD | Exposure at Default |
| | Total Contracts | Remaining term to maturity | | | | |
| | | One year and less | Over 1 year to 5 years | Over 5 years | | |
| Interest Rate Contracts | | | | | | |
| Bilateral OTC contracts | 74,700 | - | 74,700 | - | 1,989 | 3,767 |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Foreign Exchange | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Credit Derivative Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| OTC contracts | - | - | - | - | - | - |
| Equity-linked Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Commodity Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Other Contracts | | | | | | |
| Bilateral OTC contracts | - | - | - | - | - | - |
| Qualifying Central Counterparties | | | | | | |
| Exchange-traded contracts | - | - | - | - | - | - |
| OTC contracts | - | - | - | - | - | - |
| Total Derivative Contracts | 74,700 | - | 74,700 | - | 1,989 | 3,767 |

| Total Risk Weight Equivalent | Risk Weight Equivalent |
|---|------------------------|
| Bilateral OTC Contracts | |
| Default Risk | 753 |
| Credit valuation adjustment (effective Q1 2014) | 617 |
| Default fund contributions deducted from CET1 capital | - |
| Qualifying central counterparties (default risk and default fund exposures) | - |