

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	83,561	30,000	45,000	8,561	-	344		
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	83,561	30,000	45,000	8,561	-	344	-	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	358
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	8,651	-	-	8,651	322	494		
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	8,651	-	-	8,651	322	494		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	8,740	-	-	8,740	399	603		
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	8,740	-	-	8,740	399	603		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	8,827	-	-	8,827	554	820		
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	8,827	-	-	8,827	554	820		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	8,912	-	-	8,912	641	942		
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	8,912	-	-	8,912	641	942		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	8,969	-	-	8,969	988	1,428		
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	8,969	-	-	8,969	988	1,428		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	9,082	-	-	9,082	853	1,239		
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	9,082	-	-	9,082	853	1,239		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	9,191	-	-	9,191	1,231	1,769		
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	9,191	-	-	9,191	1,231	1,769		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	50
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	-	-	-	-	-	-		
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	-	-	-	-	-	-		

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)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	-	-	-	-	-	-		
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	-	-	-	-	-	-		

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)	-

First Nations Bank of Canada

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	9,407	-	-	9,407	769	1,142		
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	9,407	-	-	9,407	769	1,142		

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		1,142
Credit valuation adjustment (effective Q1 2014)		63
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		-

First Nations Bank of Canada

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	9,485	-	-	9,485	47	1,497		
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	9,485	-	-	9,485	47	1,497		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	1,497
Credit valuation adjustment (effective Q1 2014)	63
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	9,562	-	-	9,562	48	981		
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	9,562	-	-	9,562	48	981		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	981
Credit valuation adjustment (effective Q1 2014)	63
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	35,706	-	26,067	9,639	179	1,737		
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	35,706	-	26,067	9,639	179	1,737		

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		1,737
Credit valuation adjustment (effective Q1 2014)		138
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	36,241	-	26,525	9,716	181	879		
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	36,241	-	26,525	9,716	181	879	-	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	879
Credit valuation adjustment (effective Q1 2014)	138
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	36,760	6,035	20,935	9,790	183	787		
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	36,760	6,035	20,935	9,790	183	787	-	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	787
Credit valuation adjustment (effective Q1 2014)	138
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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	37,273	6,109	21,301	9,863	-	-	-	
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	37,273	6,109	21,301	9,863	-	-	-	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	-
Credit valuation adjustment (effective Q1 2014)	150
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	6,327	-	6,327	-	36	36		
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	6,327	-	6,327	-	36	36		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	36
Credit valuation adjustment (effective Q1 2014)	13
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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			
Interest Rate Contracts						
Bilateral OTC contracts	6,327	-	6,327	-	36	36
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	6,327	-	6,327	-	36	36

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		36
Credit valuation adjustment (effective Q1 2014)		13
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		-

First Nations Bank of Canada

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	7,094	767	6,327	-	36	36		
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	7,094	767	6,327	-	36	36		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	36
Credit valuation adjustment (effective Q1 2014)	13
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	7,189	767	6,422	-	36	36		
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	7,189	767	6,422	-	36	36		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	36
Credit valuation adjustment (effective Q1 2014)	13
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	8,039	1,571	6,468	-	40	40		
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	8,039	1,571	6,468	-	40	40		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	40
Credit valuation adjustment (effective Q1 2014)	13
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

First Nations Bank of Canada

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						
Interest Rate Contracts								
Bilateral OTC contracts	8,409	1,848	6,561	-	42	81		
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	8,409	1,848	6,561	-	42	81		

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	81
Credit valuation adjustment (effective Q1 2014)	13
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-