

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	2,041,250	691,250	1,350,000	-	36,514	105,294	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	51,642	43,379	8,263	-	573	2,874	
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	2,092,892	734,629	1,358,263	-	37,086	108,167	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	24,385
Credit valuation adjustment (effective Q1 2014)	38,522
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,172,500	692,500	1,480,000	-	52,055	124,610	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	49,223	38,958	10,266	-	178	2,255	
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	2,221,723	731,458	1,490,266	-	52,232	126,865	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	29,082
Credit valuation adjustment (effective Q1 2014)	36,718
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	1,913,750	743,750	1,170,000	-	42,106	105,984	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	49,979	40,236	9,744	-	1,636	4,320	
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	1,963,729	783,986	1,179,744	-	43,742	110,304	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	26,935
Credit valuation adjustment (effective Q1 2014)	31,404
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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	1,975,000	775,000	1,200,000	-	56,091	128,821	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	44,904	36,734	8,171	-	2,500	5,239	
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	2,019,904	811,734	1,208,171	-	58,591	134,060	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	38,384
Credit valuation adjustment (effective Q1 2014)	40,105
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	1,167,000	625,750	541,250	-	34,337	77,977	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	44,805	36,048	8,757	-	181	2,081	
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	1,211,805	661,798	550,007	-	34,518	80,058	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		23,434
Credit valuation adjustment (effective Q1 2014)		22,457
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		-

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	1,233,000	330,500	902,500	-	61,177	117,284	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	42,148	34,044	8,104	-	571	2,514	
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	1,275,148	364,544	910,604	-	61,748	119,797	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		33,508
Credit valuation adjustment (effective Q1 2014)		34,725
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		-

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	1,649,000	705,250	943,750	-	95,085	173,661	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	37,267	31,245	6,022	-	384	2,013	
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	1,686,267	736,495	949,772	-	95,470	175,674	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	47,250
Credit valuation adjustment (effective Q1 2014)	44,361
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

Derivative ContractsAs 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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	1,706,000	701,000	1,005,000	-	74,090	147,551	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	44,207	34,550	9,657	-	-	1,459	
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	1,750,207	735,550	1,014,657	-	74,090	149,010	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	39,815
Credit valuation adjustment (effective Q1 2014)	16,128
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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	1,723,000	758,000	965,000	-	142,162	245,044	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	39,293	33,326	5,967	-	771	2,621	
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	1,762,293	791,326	970,967	-	142,933	247,666	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	64,722
Credit valuation adjustment (effective Q1 2014)	27,526
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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	2,129,000	641,000	1,488,000	-	133,235	238,485	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	39,632	31,677	7,955	-	-	1,603	
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	2,168,632	672,677	1,495,955	-	133,235	240,088	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	62,730
Credit valuation adjustment (effective Q1 2014)	-
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,146,000	617,000	1,529,000	0	90,732	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	34,914	28,917	5,996	0	1,180	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,180,914	645,917	1,534,996	0	91,913	0	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		46,563
Credit valuation adjustment (effective Q1 2014)		0
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		0

Derivative ContractsAs 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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,180,000	594,000	1,586,000	0	127,144	235,437	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	36,243	29,569	6,674	0	1,845	3,990	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,216,243	623,569	1,592,674	0	128,989	239,427	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	63,934
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,216,000	613,000	1,603,000	0	150,766	270,202	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	38,049	33,561	4,488	0	3,556	6,383	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,254,049	646,561	1,607,488	0	154,323	276,585	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	74,791
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,656,000	647,000	2,009,000	0	172,251	306,961	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	43,977	38,267	5,710	0	1,081	3,127	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,699,977	685,267	2,014,710	0	173,331	310,088	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	78,272
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

Derivative ContractsAs 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	2,691,000	0	2,691,000	0	113,162	227,049	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	51,163	44,477	6,686	0	0	1,886	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,742,163	44,477	2,697,686	0	113,162	228,935	0

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	57,346
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,714,000	674,000	2,040,000	0	53,125	145,154	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	55,061	48,547	6,513	0	351	2,548	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,769,061	722,547	2,046,513	0	53,476	147,701	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		38,232
Credit valuation adjustment (effective Q1 2014)		0
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		0

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,614,000	668,000	1,946,000	0	51,637	141,264	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	56,419	48,969	7,450	0	0	2,067	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,670,419	716,969	1,953,450	0	51,637	143,331	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		34,503
Credit valuation adjustment (effective Q1 2014)		0
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		0

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	2,665,000	279,000	2,386,000	0	50,640	140,856	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	60,436	51,797	8,639	0	0	1,149	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,725,436	330,797	2,394,639	0	50,640	142,004	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	32,831
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,474,000	613,000	1,861,000	0	36,995	113,983	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	56,828	48,564	8,263	0	1,316	4,026	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,530,828	661,564	1,869,263	0	38,311	118,010	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	27,160
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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					
		One year and less	Over 1 year to 5 years	Over 5 years			
Interest Rate Contracts							
Bilateral OTC contracts	2,311,000	627,000	1,684,000	0	11,161	69,219	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	62,670	54,175	8,495	0	0	1,147	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,373,670	681,175	1,692,495	0	11,161	70,366	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	15,099
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,361,000	627,000	1,734,000	0	19,201	85,086	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	63,727	51,740	11,986	0	157	2,768	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,424,727	678,740	1,745,986	0	19,358	87,854	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	19,932
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,871,000	876,000	1,995,000	0	11,603	78,997	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	57,006	50,705	6,301	0	1,579	4,383	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,928,006	926,705	2,001,301	0	13,182	83,380	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	20,353
Credit valuation adjustment (effective Q1 2014)	0
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	0

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	2,921,000	767,000	2,154,000	0	28,455	105,640	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Foreign Exchange							
Bilateral OTC contracts	60,065	50,589	9,476	0	3,291	6,936	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Credit Derivative Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
OTC contracts	0	0	0	0	0	0	
Equity-linked Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Commodity Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Other Contracts							
Bilateral OTC contracts	0	0	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	0	0	0	0	0	0	
OTC contracts	0	0	0	0	0	0	
Total Derivative Contracts	2,981,065	817,589	2,163,476	0	31,746	112,576	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		28,314
Credit valuation adjustment (effective Q1 2014)		0
Default fund contributions deducted from CET1 capital		-
Qualifying central counterparties (default risk and default fund exposures)		0