

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

**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	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
<b>Bilateral OTC Contracts</b>	
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)	-

**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	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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					
		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	-	3,793	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
<b>Bilateral OTC Contracts</b>	
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)	-



## 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

# 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	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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					
		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	-	-	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

# 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
<b>Bilateral OTC Contracts</b>	
Default Risk	-
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 - 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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	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
<b>Bilateral OTC Contracts</b>	
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)	-



# 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	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>		
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)		-

## 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	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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-

# 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
<b>Bilateral OTC Contracts</b>	
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)	-

## 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
<b>Bilateral OTC Contracts</b>	
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)	-