

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	9,552,113	5,081,640	4,470,473	0	75,099	195,811	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	0	-	0	0	-	-	
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	0	-	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Commodity Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Other Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Total Derivative Contracts	9,552,113	5,081,640	4,470,473	0	75,099	195,811	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	39,162
Credit valuation adjustment (effective Q1 2014)	39,163
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	9,937,629	5,374,715	4,562,914	0	69,277	182,324	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	0	-	0	0	-	-	
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	0	-	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Commodity Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Other Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Total Derivative Contracts	9,937,629	5,374,715	4,562,914	0	69,277	182,324	

Total Risk Weight Equivalent		Risk Weight Equivalent
Bilateral OTC Contracts		
Default Risk		36,465
Credit valuation adjustment (effective Q1 2014)		36,465
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	9,815,161	4,949,184	4,865,977	0	85,523	203,826	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Foreign Exchange							
Bilateral OTC contracts	0	-	0	0	-	-	
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	0	-	0	0	0	0	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Commodity Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Other Contracts							
Bilateral OTC contracts	0	-	0	0	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	-	-	
Total Derivative Contracts	9,815,161	4,949,184	4,865,977	0	85,523	203,826	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	40,765
Credit valuation adjustment (effective Q1 2014)	40,765
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	-	-	-	-	34	7,013	
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	-	-	-	-	34	7,013	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	1,403
Credit valuation adjustment (effective Q1 2014)	1,403
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	-	-	-	-	1,460	9,062	
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	-	-	-	-	1,460	9,062	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	1,812
Credit valuation adjustment (effective Q1 2014)	1,812
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	-	-	-	-	13,750	26,124	
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	-	-	-	-	13,750	26,124	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	5,225
Credit valuation adjustment (effective Q1 2014)	6,501
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	17,885	32,016	
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	-	-	-	-	17,885	32,016	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	6,403
Credit valuation adjustment (effective Q1 2014)	8,143
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	-	-	-	-	-	-	-
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	-
OTC contracts	-	-	-	-	15,886	29,739	-
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	-	-	-	-	15,886	29,739	-

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	5,948
Credit valuation adjustment (effective Q1 2014)	7,729
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	33,231	53,444	
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	-	-	-	-	33,231	53,444	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	10,689
Credit valuation adjustment (effective Q1 2014)	13,399
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	32,481	53,307	
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	-	-	-	-	32,481	53,307	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	10,661
Credit valuation adjustment (effective Q1 2014)	13,560
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	26,603	44,965	
Foreign Exchange							
Bilateral OTC contracts	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	0	0	
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	-	-	-	-	26,603	44,965	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	8,993
Credit valuation adjustment (effective Q1 2014)	11,437
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	34,302	55,204	
Foreign Exchange							
Bilateral OTC contracts	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	0	0	
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	-	-	-	-	34,302	55,204	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	11,041
Credit valuation adjustment (effective Q1 2014)	13,262
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	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	36,355	59,264	
Foreign Exchange							
Bilateral OTC contracts	-	-	-	-	-	-	
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	
OTC contracts	-	-	-	-	0	0	
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	-	-	-	-	36,355	59,264	

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	11,853
Credit valuation adjustment (effective Q1 2014)	14,099
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)

(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	-	-	-	-	-	-	-
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	-
OTC contracts	-	-	-	-	32,578	55,405	-
Foreign Exchange							
Bilateral OTC contracts	-	-	-	-	-	-	-
Qualifying Central Counterparties							
Exchange-traded contracts	-	-	-	-	-	-	-
OTC contracts	-	-	-	-	0	0	-
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	-	-	-	-	32,578	55,405	-

Total Risk Weight Equivalent	Risk Weight Equivalent
Bilateral OTC Contracts	
Default Risk	11,081
Credit valuation adjustment (effective Q1 2014)	13,015
Default fund contributions deducted from CET1 capital	-
Qualifying central counterparties (default risk and default fund exposures)	-