

BANK OF NOVA SCOTIA - Mark to Market Summary Report

Close of Business - 26 Sep 2022

Customer : VALLEY SELECT FOODS INC

CAD Spot1.37340

Trade ID	Bank Buy/Sell	Trade Date	Trade Type	Expiry Date	Delivery Date	Contract	Strike	Barrier1	Barrier2	Barrier Type	Barrier Style	Barrier Start	Barrier End	Call Currency	Call Amount	Put Currency	Put Amount	Delta	Delta Currency	PL USD	Market Spot	PL CAD
5353246	B	21 Sep 2022	Simple Barrier	15 Sep 2023	18 Sep 2023	USD/CAD	1.34000	1.42500	0.00000	UI	European	15 Sep 2023	15 Sep 2023	USD	11,250,000.00	CAD	15,075,000.00	4,358,529.54	USD	425,368.80	1.37340	584,201.51

Trade ID	Bank Buy/Sell	Trade Date	Trade Type	Expiry Date	Delivery Date	Contract	Strike	Barrier1	Barrier2	Barrier Type	Barrier Style	Barrier Start	Barrier End	Call Currency	Call Amount	Put Currency	Put Amount	Delta	Delta Currency	PL USD	Market Spot	PL CAD
5353245	S	21 Sep 2022	Simple Option	15 Sep 2023	18 Sep 2023	USD/CAD	1.33000	0.00000	0.00000					CAD	9,975,000.00	USD	7,500,000.00	3,303,390.00	USD	-161,307.65	1.37340	-221,539.93

CAD Spot 1.37340



BANK OF NOVA SCOTIA - Mark to Market Summary Report Totals  
Close of Business - 26 Sep 2022  
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BNS Summary of Type Simple Barrier

Buy/Sell	Maturity	Delivery	Contract	Strike	Barrier Style	Barrier Type	Barrier1	Barrier2	Call Currency	Call Amount	Put Currency	Put Amount	PL <USD>	PL <CAD>
B	15 Sep 2023	18 Sep 2023	USD/CAD	1.34000	European	UI	1.42500	0.00000	USD	11,250,000.00	CAD	15,075,000.00	425,368.80	584,201.51

BNS Summary of Type Simple Option

Buy/Sell	Maturity	Delivery	Contract	Strike	Barrier Style	Barrier Type	Barrier1	Barrier2	Call Currency	Call Amount	Put Currency	Put Amount	PL <USD>	PL <CAD>
S	15 Sep 2023	18 Sep 2023	USD/CAD	1.33000			0.00000	0.00000	CAD	9,975,000.00	USD	7,500,000.00	-161,307.65	-221,539.93

GRAND TOTAL													264,061.15	362,661.58
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Please Note  
The above unaudited mark to market numbers are an estimate based upon market conditions as of the above report date.  
The values were calculated using our valuation models with mid-market rates and do not represent an offer to transact.  
PROFIT/LOSS figures are stated in USD and CAD. Positive profit is in the banks favor.  
In the event of discrepancy please contact us by email at FICC\_FX\_MO@Scotiabank.com