

Capital One, National Association
Consolidated Monthly Balance Sheet
As at January 31, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	14
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	454,348
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,804,054
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	261,353
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	22,465
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,413
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	106,839
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	2,506
Total Assets	-	4,422,144

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	149,785
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	42,280
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,975,965
(k) Other	-	254,114
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,422,144

Capital One, National Association
Consolidated Monthly Balance Sheet
As at February 28, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	406,140
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,768,036
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	260,940
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	22,303
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,780
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	105,029
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,388
Total Assets	-	4,336,181

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	151,798
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	31
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	40,551
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,920,888
(k) Other	-	222,913
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,336,181

Capital One, National Association
Consolidated Monthly Balance Sheet
As at March 31, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	131
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	400,750
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,748,433
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	259,865
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	21,465
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	31,934
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,966
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,643
Total Assets	-	4,303,827

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	154,254
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	39,661
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,890,880
(k) Other	-	219,032
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,303,827

Capital One, National Association
Consolidated Monthly Balance Sheet
As at April 30, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	83
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	381,844
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,720,542
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	261,014
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	21,276
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	31,424
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	93,573
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,040
Total Assets	-	4,254,287

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	157,167
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	6,261
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	38,266
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,834,306
(k) Other	-	218,287
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,254,287

Capital One, National Association
Consolidated Monthly Balance Sheet
As at May 31, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	368,838
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,744,917
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	265,457
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	21,088
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	31,709
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	96,234
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,561
Total Assets	-	4,268,852

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	159,427
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	46
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	11,574
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	37,196
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,807,400
(k) Other	-	253,209
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,268,852

Capital One, National Association
Consolidated Monthly Balance Sheet
As at June 30, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	324,205
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,802,385
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	259,865
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	20,235
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	31,632
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	85,188
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	4,690
Total Assets	-	4,270,840

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	164,462
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	277
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	20,418
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	36,143
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,844,174
(k) Other	-	205,366
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,270,840

Capital One, National Association
Consolidated Monthly Balance Sheet
As at July 31, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	362,302
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,796,234
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	271,213
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	20,047
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	31,830
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	73,180
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	5,373
Total Assets	-	4,291,471

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	166,392
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	11
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	15,417
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	34,662
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,860,940
(k) Other	-	214,049
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,291,471

Capital One, National Association
Consolidated Monthly Balance Sheet
As at August 31, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	369,981
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,842,495
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	277,851
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	19,858
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	32,030
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	73,701
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	6,013
Total Assets	-	4,346,583

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	167,488
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	31
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	19,910
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	33,876
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,877,215
(k) Other	-	248,063
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,346,583

Capital One, National Association
Consolidated Monthly Balance Sheet
As at September 30, 2025
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	349,674
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,828,549
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	282,045
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	19,172
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	32,228
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	66,316
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,083
Total Assets	-	4,309,527

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	163,189
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	35
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	5,749
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	32,605
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,882,705
(k) Other	-	225,244
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,309,527

Capital One, National Association
Consolidated Monthly Balance Sheet
As at January 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	398,743
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,950,568
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	375,585
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,321
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	30,181
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	110,011
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,123
Total Assets	-	4,523,452

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	148,072
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	65
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,999
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,080,639
(k) Other	-	246,677
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,523,452

Capital One, National Association
Consolidated Monthly Balance Sheet
As at February 29, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	414,289
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,942,791
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	376,417
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,215
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	30,232
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	108,499
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,196
Total Assets	-	4,529,727

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	150,688
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	101
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,958
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,103,813
(k) Other	-	227,167
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,529,727

Capital One, National Association
Consolidated Monthly Balance Sheet
As at March 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	420,122
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,915,321
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	362,917
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	26,473
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,811
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	118,902
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	4,441
Total Assets	-	4,517,575

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	144,446
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	144
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,997
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,048,075
(k) Other	-	275,913
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,517,575

Capital One, National Association
Consolidated Monthly Balance Sheet
As at April 30, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	450,499
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,853,253
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	358,281
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	26,316
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,308
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	118,348
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	6,972
Total Assets	-	4,487,201

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	143,979
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	100
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,811
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,062,512
(k) Other	-	231,799
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,487,201

Capital One, National Association
Consolidated Monthly Balance Sheet
As at May 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	369,660
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,870,477
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	361,531
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	26,104
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,584
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	119,557
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	7,753
Total Assets	-	4,425,640

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	141,702
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	141
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,777
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,009,680
(k) Other	-	225,340
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,425,640

Capital One, National Association
Consolidated Monthly Balance Sheet
As at June 30, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	382,054
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,897,126
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	364,431
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	25,158
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,425
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	113,632
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	9,859
Total Assets	-	4,459,759

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	140,136
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	144
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,464
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,043,707
(k) Other	-	227,308
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,459,759

Capital One, National Association
Consolidated Monthly Balance Sheet
As at July 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	375,208
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,876,880
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	363,447
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	24,968
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,725
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	108,569
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,733
Total Assets	-	4,421,588

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	142,570
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	98
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,004
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,036,760
(k) Other	-	194,156
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,421,588

Capital One, National Association
Consolidated Monthly Balance Sheet
As at August 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	398,743
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,915,816
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	365,449
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	24,778
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,627
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	106,164
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	6,045
Total Assets	-	4,483,678

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	143,118
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	157
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,278
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,058,757
(k) Other	-	233,368
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,483,678

Capital One, National Association
Consolidated Monthly Balance Sheet
As at September 30, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	367,489
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,940,556
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	289,631
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	23,854
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,634
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	98,449
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	8,860
Total Assets	-	4,471,347

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	145,539
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	27
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,231
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,000,657
(k) Other	-	277,893
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,471,347

Capital One, National Association
Consolidated Monthly Balance Sheet
As at October 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	400,553
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,852,045
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	272,479
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	23,672
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,479
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	95,583
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	8,100
Total Assets	-	4,411,937

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	147,102
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	179
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,469
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,007,286
(k) Other	-	210,901
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,411,937

Capital One, National Association
Consolidated Monthly Balance Sheet
As at November 30, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	369,419
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,882,940
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	274,456
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	23,495
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,270
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	93,591
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	7,872
Total Assets	-	4,409,092

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	145,610
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	156
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,895
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,970,586
(k) Other	-	246,845
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,409,092

Capital One, National Association
Consolidated Monthly Balance Sheet
As at December 31, 2024
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	234
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	355,301
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,892,654
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	272,042
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	22,623
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,293
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	106,139
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	2,543
Total Assets	-	4,411,292

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	146,213
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	44,895
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,969,083
(k) Other	-	251,101
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,411,292

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	283,482
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,179
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,853,209
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	372,023
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	31,295
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,218
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	60,012
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	13,547
Total Assets	-	4,361,447

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	154,047
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	134
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	5,846
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,769
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,926,383
(k) Other	-	227,268
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,361,447

Capital One, National Association
Consolidated Monthly Balance Sheet
As at February 28, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	289,070
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,506
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,865,528
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	380,701
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	31,148
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,490
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	57,795
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	6,919
Total Assets	-	4,370,961

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	151,863
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	133
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,262
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,974,165
(k) Other	-	196,538
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,370,961

Capital One, National Association
Consolidated Monthly Balance Sheet
As at March 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	339,805
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,838
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,813,609
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	364,638
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	30,261
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,315
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	64,503
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	14,546
Total Assets	-	4,383,382

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	152,840
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	44
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	49,558
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,998,826
(k) Other	-	182,114
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,383,382

Capital One, National Association
Consolidated Monthly Balance Sheet
As at April 30, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	380,828
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,857,606
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	364,062
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	30,115
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	27,706
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	63,079
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	18,277
Total Assets	-	4,380,116

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	148,804
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	36
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	594
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	49,492
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,964,019
(k) Other	-	217,171
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,380,116

Capital One, National Association
Consolidated Monthly Balance Sheet
As at May 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	301,731
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,893,450
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	369,827
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	29,908
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,245
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	65,772
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,849
Total Assets	-	4,333,460

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	150,644
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	21
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	49,665
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,955,092
(k) Other	-	178,038
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,333,460

Capital One, National Association
Consolidated Monthly Balance Sheet
As at June 30, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	374,121
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,906,944
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	372,939
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	29,099
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,599
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	76,702
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	13,344
Total Assets	-	4,431,314

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	151,507
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	73
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	5,099
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	49,524
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,021,665
(k) Other	-	203,446
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,431,314

Capital One, National Association
Consolidated Monthly Balance Sheet
As at July 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	359,935
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,930,864
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	377,152
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,964
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,814
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	77,454
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	13,950
Total Assets	-	4,442,486

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	152,482
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	78
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,949
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,040,741
(k) Other	-	200,236
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,442,486

Capital One, National Association
Consolidated Monthly Balance Sheet
As at August 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	314,121
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,975,772
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	375,053
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,895
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	28,927
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	73,940
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	4,262
Total Assets	-	4,428,422

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	150,840
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	120
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	1,352
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	49,103
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,032,897
(k) Other	-	194,110
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,428,422

Capital One, National Association
Consolidated Monthly Balance Sheet
As at September 30, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	409,396
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,967,990
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	376,154
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,797
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,404
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	90,129
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,587
Total Assets	-	4,531,808

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	148,183
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	119
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,475
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,102,052
(k) Other	-	232,979
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,531,808

Capital One, National Association
Consolidated Monthly Balance Sheet
As at October 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	404,814
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,941,431
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	379,104
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,797
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,494
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	97,235
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,863
Total Assets	-	4,508,139

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	147,640
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	96
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,580
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,098,278
(k) Other	-	213,545
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,508,139

Capital One, National Association
Consolidated Monthly Balance Sheet
As at November 30, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	352,675
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,996,393
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	372,953
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	29,209
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,584
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	96,127
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	4,214
Total Assets	-	4,510,707

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	145,934
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	130
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,945
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,096,919
(k) Other	-	218,779
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,510,707

Capital One, National Association
Consolidated Monthly Balance Sheet
As at December 31, 2023
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	341,196
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	-
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	4,018,774
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	379,384
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	28,484
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	29,858
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	110,333
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	3,209
Total Assets	-	4,534,359

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	145,907
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	70
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	-
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,864
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,065,845
(k) Other	-	273,673
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,534,359

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	242,114
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,994
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,889,386
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	387,081
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	38,818
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	25,101
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	55,707
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	16,856
Total Assets	-	7,360,481

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	188,455
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	258
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	67,975
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,206
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,482,826
(k) Other	-	574,761
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,360,481

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at February 28, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	157,354
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,740
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,919,808
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	389,116
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	38,628
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	24,541
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	48,649
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	20,479
Total Assets	-	7,301,704

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	179,508
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	502
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	42,571
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,846
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,655,388
(k) Other	-	376,889
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,301,704

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	1,925,891
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,748
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,574,175
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	359,157
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	37,742
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	25,095
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	39,514
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	73,993
Total Assets	-	5,768,663

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	154,997
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	208
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	37,086
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,013
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	5,276,423
(k) Other	-	251,936
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	5,768,663

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	331,482
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,682
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,652,484
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	359,747
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	37,552
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	24,752
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	38,653
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	76,678
Total Assets	-	4,253,788

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	153,357
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	222
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	38,888
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,111
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,712,113
(k) Other	-	301,097
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,253,788

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	166,816
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,834
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,688,495
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	366,508
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	37,362
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	25,069
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	40,091
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	71,918
Total Assets	-	4,122,090

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	155,554
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	184
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	20,068
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,185
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,655,845
(k) Other	-	242,254
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,122,090

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	267,447
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,909
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,708,373
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	369,798
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	36,351
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	25,637
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	34,942
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	75,599
Total Assets	-	4,240,763

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	156,940
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	241
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	26,285
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,080
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,804,771
(k) Other	-	204,446
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,240,763

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	249,333
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	90,001
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,758,261
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	376,477
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	36,162
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	26,153
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	28,580
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	78,385
Total Assets	-	4,269,380

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	157,855
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	205
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	13,185
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,606
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,820,750
(k) Other	-	229,779
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,269,380

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	231,472
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	88,908
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,784,994
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	370,494
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	35,983
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	26,483
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	26,037
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	81,760
Total Assets	-	4,278,142

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	155,809
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	172
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	9,987
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,593
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,883,560
(k) Other	-	181,021
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,278,142

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at September 30, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	433,393
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,088
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,826,197
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	376,592
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	35,022
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	27,024
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	47,732
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,465
Total Assets	-	4,473,426

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	155,265
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	198
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	13,007
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,892
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,038,140
(k) Other	-	219,924
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,473,426

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at October 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	428,993
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,442
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,828,636
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	378,638
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	34,836
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	27,331
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	55,368
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	15,620
Total Assets	-	4,482,731

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	157,144
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	183
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	25,030
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,179
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	4,064,576
(k) Other	-	188,619
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,482,731

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at November 30, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	243,176
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,622
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,892,888
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	369,287
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	34,659
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	27,271
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	60,118
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	17,911
Total Assets	-	4,368,150

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	153,718
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	180
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	15,728
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,879
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,954,498
(k) Other	-	196,147
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,368,150

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at December 31, 2022
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	278,458
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,860
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	3,918,282
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	374,642
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	31,436
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	27,907
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	58,437
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,030
Total Assets	-	4,418,915

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	153,301
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	209
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	2,192
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	48,136
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	3,961,281
(k) Other	-	253,796
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	4,418,915

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	245,844
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,948
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,438,049
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	367,006
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	45,391
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	40,342
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	102,348
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,910
Total Assets	-	6,961,337

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	179,543
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	1,180
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	35,159
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,095
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,061,784
(k) Other	-	638,576
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	6,961,337

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at February 28, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	249,581
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,753
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,487,497
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	368,469
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	45,136
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,960
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	101,887
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,660
Total Assets	-	7,012,979

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	178,137
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	904
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	8,721
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,821
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,267,622
(k) Other	-	511,774
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,012,979

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	307,106
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,790
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,493,020
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	356,680
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	44,151
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	35,862
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,473
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,444
Total Assets	-	7,062,351

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	181,678
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	181
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	13,260
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,011
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,442,524
(k) Other	-	377,697
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,062,351

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	323,589
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,791
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,459,350
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	343,253
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	43,901
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	34,979
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,326
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	9,491
Total Assets	-	7,042,932

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	184,419
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	272
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	13,580
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,210
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,424,075
(k) Other	-	373,376
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,042,932

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	85
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	290,881
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,806
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,491,768
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	349,108
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	43,716
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	34,611
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	95,884
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,719
Total Assets	-	7,044,975

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	187,421
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	17,551
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	47,390
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,398,087
(k) Other	-	394,526
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,044,975

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	245,327
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,803
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,667,525
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	360,818
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	41,778
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	33,967
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	73,393
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,716
Total Assets	-	7,152,014

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	190,583
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	197
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	31,198
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,994
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,484,992
(k) Other	-	398,050
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,152,014

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	278,897
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,823
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,772,526
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	372,025
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	41,588
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	34,107
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	72,146
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	9,692
Total Assets	-	7,286,284

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	189,597
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	289
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	34,656
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,344
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,458,891
(k) Other	-	556,507
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,286,284

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	246,745
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,829
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,757,214
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	360,440
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	41,398
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	34,046
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	70,904
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,356
Total Assets	-	7,238,997

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	187,736
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	184
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	37,431
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,942
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,519,576
(k) Other	-	448,128
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,238,997

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at September 30, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	273,271
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,906
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,952,012
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	367,637
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	40,398
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	35,062
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	61,583
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,810
Total Assets	-	7,465,547

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	185,748
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	295
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	44,941
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	44,981
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,605,658
(k) Other	-	583,924
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,465,547

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at October 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	256,295
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,915
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,936,984
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	374,033
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	40,209
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	35,276
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	63,453
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,346
Total Assets	-	7,436,983

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	187,879
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	41
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	50,010
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,402
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,525,117
(k) Other	-	628,534
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,436,983

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at November 30, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	297,741
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,865
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,118,028
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	369,274
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	40,018
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	35,153
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	60,251
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,729
Total Assets	-	7,654,290

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	189,858
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	58
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	53,535
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,259
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,843,591
(k) Other	-	520,989
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,654,290

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at December 31, 2021
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	565,360
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	89,990
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,962,527
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	369,344
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	38,995
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	35,977
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	79,283
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,185
Total Assets	-	7,786,822

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	190,603
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	481
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	56,706
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	46,536
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,935,432
(k) Other	-	557,064
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,786,822

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	301
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	221,142
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	59,856
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,749,941
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	450,085
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	68,402
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	46,922
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	72,013
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	17,556
Total Assets	-	8,238,638

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	151,869
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	7,166
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	394,781
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	7,492,788
(k) Other	-	192,034
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	8,238,638

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at February 29, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	194,285
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	61,382
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,791,255
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	452,235
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	67,587
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	46,957
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	72,267
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	16,208
Total Assets	-	8,252,446

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	145,823
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	483
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	4,332
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	222,850
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	7,569,776
(k) Other	-	309,182
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	8,252,446

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	209
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	334,285
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,070
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,221,622
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	400,229
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	66,788
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	45,812
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	100,736
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,349
Total Assets	-	7,845,376

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	157,610
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	1,346
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	196,602
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	7,316,702
(k) Other	-	173,116
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,845,376

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	521
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	245,219
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,108
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,576,986
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	368,860
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	65,990
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	44,551
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	100,248
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,265
Total Assets	-	7,110,393

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	166,706
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	10,200
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	198,625
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,580,862
(k) Other	-	154,000
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,110,393

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	210,031
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,031
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,789,995
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	366,073
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	65,232
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	40,760
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	100,145
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	13,689
Total Assets	-	7,284,388

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	164,464
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	840
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	13,357
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	210,485
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,617,244
(k) Other	-	277,998
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,284,388

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	403
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	277,966
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,012
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,920,366
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	368,255
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	64,628
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,535
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	93,975
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	11,420
Total Assets	-	7,471,810

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	168,415
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	19,627
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	224,868
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,897,764
(k) Other	-	161,136
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,471,810

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	92
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	299,006
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	61,984
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,890,952
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	368,666
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	64,219
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,615
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,735
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,035
Total Assets	-	7,464,143

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	169,099
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	26,879
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	243,662
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,871,880
(k) Other	-	152,623
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,464,143

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	194,750
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,064
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,050,679
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	374,840
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	63,810
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,622
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,658
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,964
Total Assets	-	7,520,052

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	168,402
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	3
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	34,654
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	266,130
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,888,537
(k) Other	-	162,326
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,520,052

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at September 30, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	198,436
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	62,089
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,964,115
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	373,145
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	58,108
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,708
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	95,823
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,961
Total Assets	-	7,430,745

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	173,320
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	85
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	39,235
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	43,665
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,763,807
(k) Other	-	410,633
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,430,745

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at October 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	275,685
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	75,095
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,970,969
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	377,922
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	55,557
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,702
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	94,781
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	12,504
Total Assets	-	7,525,798

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	173,045
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	1,341
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	34,905
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	44,065
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,703,339
(k) Other	-	569,103
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,525,798

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at November 30, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	75
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	217,045
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	75,094
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	7,145,065
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	370,691
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	53,006
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	38,178
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	96,849
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	8,546
Total Assets	-	7,636,363

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	172,840
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	-
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	33,973
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	44,805
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,875,444
(k) Other	-	509,301
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,636,363

Capital One Bank (USA), N.A.
Consolidated Monthly Balance Sheet
As at December 31, 2020
(in thousands of dollars)

Section I - Assets	Foreign Currency	Total Currency
1. Cash and cash equivalent		
(a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit	-	-
(b) Deposits with regulated financial institutions, less allowance for expected credit losses	-	434,842
2. Securities		
(a) Securities issues or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable		
(i) Treasury Bills and other short term paper	-	74,905
(ii) Other securities	-	-
(b) Other securities, less allowance for expected credit losses where applicable		
(i) Debt	-	-
(ii) Shares	-	-
3. Loans		
(a) Non-Mortgage Loans, less allowance for expected credit losses		
(i) Call and other short loans to investment dealers and brokers, secured	-	-
(ii) To regulated financial institutions	-	-
(iii) To Canadian federal government, provinces, municipal or school corporations	-	-
(iv) To foreign governments	-	-
(v) Lease receivables	-	-
(vi) To individuals for non-business purposes	-	6,916,319
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	368,927
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(vii) Reverse repurchase agreements	-	-
(viii) To individuals and others for business purposes	-	-
Of (A) Secured by residential property	-	-
(i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by residential real property, of which is securitized	-	-
which: (B) Secured by other than residential property	-	-
(i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada	-	-
(ii) Secured by non-residential real property, of which is securitized	-	-
(iii) Secured by other than real property	-	-
(iv) Secured by other than real property, of which is securitized	-	-
or which: (C) Not secured	-	-
i) Not secured	-	-
ii) Not secured of which is securitized	-	-
(b) Mortgages, less allowance for expected credit losses		
(i) Residential		
(A) Insured	-	-
(B) Of which: NHA MBS pooled and unsold	-	-
(C) Uninsured	-	-
(D) Reverse Mortgages	-	-
(ii) Non-residential	-	-
4. Customers' liability under acceptances, less allowance for expected credit losses	-	-
5. Land, buildings, and equipment, less accumulated depreciation	-	45,502
6. Other assets, less allowance for expected credit losses where applicable		
(a) Insurance-related assets	-	-
(b) Accrued interest	-	39,880
(c) Prepaid and deferred charges	-	-
(d) Goodwill	-	2,505
(e) Intangibles		
(i) with definite lives	-	-
(ii) with indefinite lives	-	-
(f) Deferred tax assets	-	103,532
(g) Derivatives related amounts	-	-
(h) Due from Head Office and related Canadian regulated Financial Institutions	-	-
(i) Interests in associates and joint ventures	-	-
(j) Other	-	10,149
Total Assets	-	7,627,634

Section II - Liabilities	Foreign Currency	Total
1. Demand and notice deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax sheltered	-	-
(ii) Other	-	179,411
(e) Other	-	-
2. Fixed-term deposits		
(a) Federal and Provincial	-	-
(b) Municipal or School Corporations	-	-
(c) Deposit-taking institutions	-	-
(d) Individuals		
(i) Tax-sheltered	-	-
(ii) Other	-	-
(e) Others	-	-
3. Cheques and other items in transit	-	33
4. Advances from the Bank of Canada	-	-
5. Acceptances	-	-
6. Other liabilities		
(a) Liabilities of subsidiaries, other than deposits		
(i) Call and other short loans payable	-	-
(ii) Other	-	-
(b) Insurance-related liabilities	-	-
(c) Accrued interest	-	-
(d) Mortgages and loans payable	-	-
(e) Income taxes		
(i) Current	-	26,156
(ii) Deferred	-	-
(f) Obligations related to borrowed securities	-	-
(g) Obligations related to assets sold under repurchase agreements		
(i) Of which obligations are to the Bank of Canada or other organizations of the federal government	-	-
(ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty	-	-
(iii) Of which are overnight and term repos with the Bank of Canada	-	-
(iv) Of which are repos with the Receiver General	-	-
(v) Of which are on balance sheet repos with CHT	-	-
(vi) Of which are other repo transactions with organizations of the federal government	-	-
(vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP)	-	-
(h) Deferred income	-	45,173
(i) Derivative related amounts	-	-
(j) Due to Head Office and related Canadian regulated Financial Institutions	-	6,811,789
(k) Other	-	565,072
7. Subordinated debt	-	-
8. Shareholders' equity		
(a) Preferred shares	-	-
(b) Common shares	-	-
(c) Contributed surplus	-	-
(d) Retained earnings	-	-
(e) Non-controlling interests	-	-
(f) Accumulated Other Comprehensive Income (Loss)	-	-
Total liabilities and shareholders' equity	-	7,627,634