

BNP Paribas
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 | - | 2,451,472 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,333 | 599,722 |
| 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 | - | 1,673,944 |
| (ii) Other securities | - | 1,556,774 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 33,634 | 33,634 |
| 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 | 1,679 | 171,679 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,357,646 | 2,157,577 |
| 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 | - | 21,092 |
| (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 | - | 23,149 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,988 | 36,671 |
| (c) Prepaid and deferred charges | - | 1,049 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,350 |
| (g) Derivatives related amounts | 32,159 | 32,159 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 63,759 | 887,614 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,029 | 62,780 |
| Total Assets | 1,502,233 | 9,689,580 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 825 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 7 | 15,544 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,477,920 | 2,195,630 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 250,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 292,328 | 3,028,302 |
| 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 | 9,755 | 12,787 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,835 |
| (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 | - | - |
| (i) Derivative related amounts | - | - |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,473,440 | 3,931,591 |
| (k) Other | 1,428 | 249,066 |
| 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 | 5,254,878 | 9,689,580 |

BNP Paribas
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 | - | 2,348,863 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 18,023 | 639,567 |
| 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 | - | 1,366,478 |
| (ii) Other securities | - | 1,680,480 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 33,511 | 33,511 |
| 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 | 2,168 | 175,168 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 294,389 |
| (viii) To individuals and others for business purposes | 1,444,469 | 2,161,353 |
| 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 | - | 21,092 |
| (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 | - | 22,721 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 7,377 | 42,330 |
| (c) Prepaid and deferred charges | - | 1,008 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,350 |
| (g) Derivatives related amounts | 26,250 | 26,981 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 37,532 | 818,494 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 15,437 | 81,773 |
| Total Assets | 1,584,773 | 9,694,472 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,042 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 25 | 7,288 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,578,369 | 2,248,115 |
| 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 | 292,237 | 2,925,754 |
| 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 | 8,773 | 15,836 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,913 |
| (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 | - | - |
| (i) Derivative related amounts | - | 7,547 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,565,013 | 4,210,505 |
| (k) Other | 16,519 | 272,472 |
| 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 | 5,460,936 | 9,694,472 |

BNP Paribas
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 | - | 1,804,752 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 9,438 | 600,948 |
| 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 | - | 1,778,429 |
| (ii) Other securities | - | 1,543,513 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 31,661 | 31,661 |
| 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 | 2,201 | 191,201 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 399,998 |
| (viii) To individuals and others for business purposes | 1,475,981 | 2,231,443 |
| 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 | - | 21,092 |
| (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 | - | 23,859 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,937 | 28,073 |
| (c) Prepaid and deferred charges | - | 948 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,833 |
| (g) Derivatives related amounts | 15,277 | 15,294 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 71,243 | 310,172 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,032 | 78,035 |
| Total Assets | 1,613,776 | 9,040,165 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,210 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 8,251 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,542,419 | 2,388,026 |
| 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 | 288,242 | 2,265,062 |
| 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 | 8,415 | 10,857 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 350 |
| (ii) Deferred | - | 774 |
| (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 | - | - |
| (i) Derivative related amounts | - | 2,252 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,671,331 | 4,129,169 |
| (k) Other | 9,523 | 234,214 |
| 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 | 5,519,930 | 9,040,165 |

BNP Paribas
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 | - | 2,860,604 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 8,893 | 674,277 |
| 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 | - | 2,089,461 |
| (ii) Other securities | - | 1,643,383 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 30,361 | 30,361 |
| 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 | 2,160 | 195,730 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 599,999 |
| (viii) To individuals and others for business purposes | 1,267,017 | 1,960,767 |
| 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 | - | 20,595 |
| (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 | - | 23,444 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,752 | 31,073 |
| (c) Prepaid and deferred charges | - | 912 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,833 |
| (g) Derivatives related amounts | 115 | 373 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 169,912 | 1,003,019 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,516 | 71,327 |
| Total Assets | 1,483,732 | 11,186,569 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,306 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 8,280 | 17,254 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,150,126 | 2,113,373 |
| 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 | 276,441 | 3,003,590 |
| 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 | 6,866 | 9,384 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,994 |
| (ii) Deferred | - | 774 |
| (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 | - | - |
| (i) Derivative related amounts | 49 | 22,066 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 5,248,179 | 5,702,406 |
| (k) Other | 19,089 | 310,422 |
| 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 | 6,709,030 | 11,186,569 |

BNP Paribas
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 | - | 1,636,211 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 13,295 | 694,947 |
| 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 | - | 2,291,814 |
| (ii) Other securities | - | 1,638,787 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 30,211 | 30,211 |
| 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 | 901 | 197,449 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 499,998 |
| (viii) To individuals and others for business purposes | 1,245,456 | 1,925,694 |
| 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 | - | 20,595 |
| (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 | - | 23,027 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,902 | 34,635 |
| (c) Prepaid and deferred charges | - | 963 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,833 |
| (g) Derivatives related amounts | - | - |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 4,268 | 506,816 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,471 | 72,764 |
| Total Assets | 1,299,510 | 9,555,155 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,425 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 29 | 8,811 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,279,143 | 2,245,265 |
| 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 | 275,176 | 2,713,858 |
| 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 | 6,924 | 9,691 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,539 |
| (ii) Deferred | - | 774 |
| (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 | - | - |
| (i) Derivative related amounts | - | 22,784 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,735,059 | 4,220,962 |
| (k) Other | 9,728 | 326,046 |
| 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 | 5,306,059 | 9,555,155 |

BNP Paribas
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 | - | 2,425,830 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 85,992 | 747,856 |
| 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 | - | 2,274,353 |
| (ii) Other securities | - | 1,651,074 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 28,498 | 28,498 |
| 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 | 900 | 389,900 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 899,939 |
| (viii) To individuals and others for business purposes | 1,249,435 | 2,097,465 |
| 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 | - | 20,595 |
| (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 | - | 22,644 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,293 | 29,736 |
| (c) Prepaid and deferred charges | - | 949 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 898 |
| (g) Derivatives related amounts | 1,971 | 1,971 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 18,098 | 29,286 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 518 | 68,595 |
| Total Assets | 1,388,711 | 10,669,000 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 688 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 78 | 15,746 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,367,071 | 2,197,880 |
| 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 | 272,625 | 2,943,168 |
| 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 | 8,273 | 10,927 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,909 |
| (ii) Deferred | - | 507 |
| (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 | - | - |
| (i) Derivative related amounts | - | 8,721 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 4,568,564 | 5,208,533 |
| (k) Other | 11,870 | 275,921 |
| 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 | 6,228,481 | 10,669,000 |

BNP Paribas
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 | - | 2,378,397 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 15,682 | 822,952 |
| 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 | - | 1,443,495 |
| (ii) Other securities | - | 1,539,881 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 28,957 | 28,957 |
| 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 | 770 | 437,662 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 700,000 |
| (viii) To individuals and others for business purposes | 1,181,903 | 2,002,235 |
| 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 | - | 20,595 |
| (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 | - | 22,233 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,682 | 34,820 |
| (c) Prepaid and deferred charges | - | 1,075 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 898 |
| (g) Derivatives related amounts | 50,453 | 50,454 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 463,572 | 707,763 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 14,389 | 58,488 |
| Total Assets | 1,759,414 | 10,229,316 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,318 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1,058 | 12,750 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,550,821 | 2,318,433 |
| 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 | 277,047 | 3,295,002 |
| 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 | 8,107 | 11,728 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,605 |
| (ii) Deferred | - | 507 |
| (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 | - | - |
| (i) Derivative related amounts | - | - |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,140,673 | 4,168,528 |
| (k) Other | 16,422 | 414,445 |
| 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 | 4,994,128 | 10,229,316 |

BNP Paribas
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 | - | 1,520,361 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 12,066 | 780,836 |
| 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 | - | 1,744,089 |
| (ii) Other securities | - | 1,486,265 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 28,712 | 28,712 |
| 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 | 505 | 325,505 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 249,999 |
| (viii) To individuals and others for business purposes | 1,128,974 | 1,932,405 |
| 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 | - | 20,595 |
| (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 | - | 22,098 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,890 | 35,730 |
| (c) Prepaid and deferred charges | - | 945 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 898 |
| (g) Derivatives related amounts | 17,444 | 17,453 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 38,156 | 2,300,359 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,275 | 73,364 |
| Total Assets | 1,231,028 | 10,519,025 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 718 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1 | 11,567 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,447,864 | 2,476,223 |
| 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 | 347,632 | 2,777,242 |
| 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 | 8,732 | 13,510 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,937 |
| (ii) Deferred | - | 507 |
| (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 | - | - |
| (i) Derivative related amounts | - | 3,233 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 4,152,907 | 4,830,721 |
| (k) Other | 12,121 | 397,367 |
| 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 | 5,969,257 | 10,519,025 |

BNP Paribas
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 | - | 823,829 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,686 | 882,498 |
| 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 | - | 1,879,695 |
| (ii) Other securities | - | 547,277 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 85,015 |
| (ii) Shares | 27,189 | 27,189 |
| 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 | 4,671 | 201,671 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,162,519 | 2,002,864 |
| 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 | - | 22,038 |
| (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 | - | 28,643 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,685 | 28,807 |
| (c) Prepaid and deferred charges | - | 993 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 27 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 440 |
| (g) Derivatives related amounts | 2,659 | 19,998 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 11,532 | 329,974 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 31,317 | 106,158 |
| Total Assets | 1,251,264 | 6,965,078 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 798 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 341 | 6,478 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 888,364 | 1,444,734 |
| 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 | 575,390 | 2,951,482 |
| 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 | 5,163 | 11,546 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,188 |
| (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 | - | - |
| (i) Derivative related amounts | 93 | 10,838 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,578,654 | 2,002,947 |
| (k) Other | 65,152 | 527,067 |
| 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 | 3,113,157 | 6,965,078 |

BNP Paribas
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 | - | 2,768,581 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 12,828 | 968,350 |
| 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 | - | 1,331,995 |
| (ii) Other securities | - | 419,975 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 49,838 |
| (ii) Shares | 27,542 | 27,542 |
| 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 | 5,430 | 368,430 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,080,154 | 1,924,661 |
| 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 | - | 22,038 |
| (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 | - | 28,039 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,813 | 26,677 |
| (c) Prepaid and deferred charges | - | 1,077 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 25 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 440 |
| (g) Derivatives related amounts | 11,483 | 31,921 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 36,275 | 43,901 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 9,063 | 295,141 |
| Total Assets | 1,188,594 | 8,286,593 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,123 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 3,027 | 11,552 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 497,226 | 1,013,345 |
| 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 | 546,017 | 3,643,434 |
| 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 | 5,356 | 13,734 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,075 |
| (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 | - | - |
| (i) Derivative related amounts | 1,361 | 2,366 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,513,895 | 3,000,961 |
| (k) Other | 8,135 | 594,003 |
| 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 | 3,575,017 | 8,286,593 |

BNP Paribas
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 | - | 2,823,807 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 10,592 | 925,932 |
| 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 | - | 1,065,509 |
| (ii) Other securities | - | 419,967 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 40,076 |
| (ii) Shares | 29,813 | 29,813 |
| 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 | 5,525 | 197,525 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 345,000 |
| (viii) To individuals and others for business purposes | 1,280,998 | 2,188,816 |
| 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 | - | 22,038 |
| (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 | - | 27,435 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,893 | 30,329 |
| (c) Prepaid and deferred charges | - | 1,035 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 22 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 679 |
| (g) Derivatives related amounts | 2,889 | 2,916 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 19,569 | 58,157 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 945 | 95,136 |
| Total Assets | 1,357,230 | 8,252,154 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,976 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 5,474 | 11,724 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,007,368 | 1,533,053 |
| 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 | 545,903 | 2,847,037 |
| 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 | 7,661 | 11,256 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,628 |
| (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 | - | - |
| (i) Derivative related amounts | - | 1,714 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,899,002 | 3,287,319 |
| (k) Other | 12,840 | 553,447 |
| 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 | 3,478,248 | 8,252,154 |

BNP Paribas
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 | - | 2,799,829 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,281 | 816,131 |
| 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 | - | 1,476,585 |
| (ii) Other securities | - | 589,036 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 37,712 |
| (ii) Shares | 30,115 | 30,115 |
| 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 | 4,434 | 233,960 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 500,054 |
| (viii) To individuals and others for business purposes | 1,245,278 | 2,103,472 |
| 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 | - | 21,568 |
| (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 | - | 26,834 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 8,029 | 36,146 |
| (c) Prepaid and deferred charges | - | 1,023 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 20 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 679 |
| (g) Derivatives related amounts | 9,420 | 9,435 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 89,118 | 128,184 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 961 | 75,349 |
| Total Assets | 1,392,642 | 8,864,564 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,771 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 15 | 4,901 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,043,436 | 1,679,116 |
| 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 | 275,824 | 2,627,475 |
| 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 | 7,097 | 12,676 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 8,046 |
| (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 | - | - |
| (i) Derivative related amounts | - | 189 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,476,210 | 4,084,756 |
| (k) Other | 9,676 | 445,634 |
| 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 | 4,812,258 | 8,864,564 |

BNP Paribas
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 | - | 2,482,494 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,162 | 945,693 |
| 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 | - | 1,597,200 |
| (ii) Other securities | - | 898,319 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 40,070 |
| (ii) Shares | 29,828 | 29,828 |
| 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 | 3,766 | 187,767 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,165,151 | 2,126,116 |
| 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 | - | 21,568 |
| (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 | - | 26,241 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 8,893 | 43,237 |
| (c) Prepaid and deferred charges | - | 1,127 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 17 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 679 |
| (g) Derivatives related amounts | 2,662 | 2,662 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 14,007 | 42,401 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 951 | 75,749 |
| Total Assets | 1,232,426 | 8,499,600 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,046 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 14 | 5,408 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,073,155 | 1,708,492 |
| 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 | 272,707 | 2,857,834 |
| 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 | 6,432 | 14,145 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,577 |
| (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 | - | - |
| (i) Derivative related amounts | - | 3,085 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,718,981 | 3,375,774 |
| (k) Other | 10,990 | 526,239 |
| 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 | 4,082,279 | 8,499,600 |

BNP Paribas
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 | - | 3,209,833 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,245 | 800,590 |
| 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 | - | 808,185 |
| (ii) Other securities | - | 1,242,962 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 40,011 |
| (ii) Shares | 40,446 | 40,446 |
| 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 | 6,143 | 264,144 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 250,000 |
| (viii) To individuals and others for business purposes | 1,293,980 | 2,349,978 |
| 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 | - | 21,568 |
| (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 | - | 25,644 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,255 | 40,198 |
| (c) Prepaid and deferred charges | - | 1,211 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 15 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 339 |
| (g) Derivatives related amounts | 4,300 | 4,300 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 28,172 | 50,257 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 495 | 83,828 |
| Total Assets | 1,390,042 | 9,211,941 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,516 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 5,964 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 989,220 | 1,777,739 |
| 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 | 274,969 | 2,491,007 |
| 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 | 8,272 | 12,668 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 10,272 |
| (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 | - | - |
| (i) Derivative related amounts | - | 2,344 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,518,330 | 4,493,646 |
| (k) Other | 19,865 | 415,785 |
| 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 | 4,810,656 | 9,211,941 |

BNP Paribas
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 | - | 2,750,359 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 12,933 | 954,802 |
| 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 | - | 660,798 |
| (ii) Other securities | - | 1,398,210 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 40,038 |
| (ii) Shares | 40,763 | 40,763 |
| 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 | 9,039 | 220,040 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,087,395 | 2,005,781 |
| 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 | - | 21,568 |
| (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 | - | 25,070 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 10,039 | 43,739 |
| (c) Prepaid and deferred charges | - | 1,166 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 13 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 339 |
| (g) Derivatives related amounts | 5,744 | 5,777 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 22,274 | 60,756 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 11,213 | 67,996 |
| Total Assets | 1,199,406 | 8,275,647 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,265 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 4,960 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,614,599 | 2,419,127 |
| 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 | 278,481 | 2,243,788 |
| 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 | 9,044 | 13,818 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 12,850 |
| (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 | - | - |
| (i) Derivative related amounts | - | 398 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,555,923 | 3,065,074 |
| (k) Other | 18,025 | 514,367 |
| 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 | 4,476,072 | 8,275,647 |

BNP Paribas
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 | - | 2,300,782 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,913 | 880,098 |
| 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 | - | 689,358 |
| (ii) Other securities | - | 1,589,394 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 40,000 |
| (ii) Shares | 39,853 | 39,853 |
| 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 | 7,004 | 290,004 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,065,491 | 1,924,690 |
| 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 | - | 21,568 |
| (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 | - | 25,751 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 10,955 | 45,871 |
| (c) Prepaid and deferred charges | - | 1,201 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 10 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 339 |
| (g) Derivatives related amounts | 1,728 | 1,728 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 24,362 | 123,242 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 4,389 | 64,394 |
| Total Assets | 1,161,701 | 8,016,715 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 645 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 514 | 4,809 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,478,657 | 2,212,592 |
| 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 | 273,472 | 2,073,000 |
| 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 | 9,836 | 15,748 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 11,985 |
| (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 | - | - |
| (i) Derivative related amounts | - | 16,024 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,729,225 | 3,173,882 |
| (k) Other | 13,114 | 508,030 |
| 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 | 4,504,818 | 8,016,715 |

BNP Paribas
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 | - | 1,925,475 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 10,280 | 815,293 |
| 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 | - | 923,723 |
| (ii) Other securities | - | 1,633,369 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 19,994 |
| (ii) Shares | 39,203 | 39,203 |
| 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 | 29,048 | 280,048 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 249,999 |
| (viii) To individuals and others for business purposes | 1,342,695 | 2,415,542 |
| 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 | - | 21,568 |
| (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 | - | 25,245 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,881 | 36,250 |
| (c) Prepaid and deferred charges | - | 1,089 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 8 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | - |
| (g) Derivatives related amounts | 2,978 | 2,978 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 64,126 | 379,643 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 9 | 62,997 |
| Total Assets | 1,494,226 | 8,810,856 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 952 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 154 | 8,219 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,497,944 | 2,383,227 |
| 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 | 271,326 | 2,241,405 |
| 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 | 11,907 | 15,269 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 8,959 |
| (ii) Deferred | - | 151 |
| (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 | - | - |
| (i) Derivative related amounts | - | 5,798 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,229,487 | 3,695,709 |
| (k) Other | 53,168 | 451,167 |
| 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 | 5,063,986 | 8,810,856 |

BNP Paribas
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 | - | 2,664,929 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 12,032 | 731,763 |
| 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 | - | 1,300,167 |
| (ii) Other securities | - | 1,551,755 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 40,319 | 40,319 |
| 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 | 5,688 | 539,724 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 300,000 |
| (viii) To individuals and others for business purposes | 1,308,666 | 2,175,105 |
| 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 | - | 21,092 |
| (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 | - | 24,757 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,018 | 39,536 |
| (c) Prepaid and deferred charges | - | 1,023 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | - |
| (g) Derivatives related amounts | 40,284 | 40,952 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 48,122 | 199,509 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 8 | 69,691 |
| Total Assets | 1,460,143 | 9,679,236 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,733 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 6 | 6,292 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,314,654 | 2,077,668 |
| 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 | 278,530 | 2,443,262 |
| 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 | 10,527 | 15,044 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 12,087 |
| (ii) Deferred | - | 151 |
| (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 | - | - |
| (i) Derivative related amounts | - | 284 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 4,259,286 | 4,759,492 |
| (k) Other | 12,867 | 363,223 |
| 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 | 5,875,870 | 9,679,236 |

BNP Paribas
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 | - | 2,998,526 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 15,669 | 697,072 |
| 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 | - | 1,489,408 |
| (ii) Other securities | - | 1,534,522 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 40,568 | 40,568 |
| 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 | 10,351 | 320,351 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 578,644 |
| (viii) To individuals and others for business purposes | 1,338,829 | 2,177,915 |
| 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 | - | 21,092 |
| (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 | - | 24,061 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,362 | 36,979 |
| (c) Prepaid and deferred charges | - | 946 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | - |
| (g) Derivatives related amounts | 18,540 | 18,540 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 32,978 | 141,769 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,810 | 76,535 |
| Total Assets | 1,464,113 | 10,135,842 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,626 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1,495 | 12,195 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,600,590 | 2,253,029 |
| 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 | 281,296 | 2,332,874 |
| 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 | 10,035 | 14,896 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 12,356 |
| (ii) Deferred | - | 151 |
| (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 | - | - |
| (i) Derivative related amounts | - | 3,542 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,903,232 | 5,163,899 |
| (k) Other | 14,007 | 341,274 |
| 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 | 5,810,655 | 10,135,842 |

BNP Paribas
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 | - | 255,944 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 9,934 | 598,311 |
| 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 | - | 1,391,145 |
| (ii) Other securities | - | 1,572,936 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 33,470 | 33,470 |
| 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 | 7,987 | 183,987 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,518,411 | 2,473,977 |
| 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 | - | 21,092 |
| (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 | - | 23,577 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,208 | 30,193 |
| (c) Prepaid and deferred charges | - | 1,020 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 6 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,057 |
| (g) Derivatives related amounts | 80,149 | 89,052 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,385,526 | 1,474,221 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,023 | 55,820 |
| Total Assets | 3,041,714 | 8,184,716 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,406 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 25,442 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,694,218 | 2,406,085 |
| 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 | 288,636 | 1,945,993 |
| 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 | 10,280 | 12,949 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,966 |
| (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 | - | - |
| (i) Derivative related amounts | - | 331 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,109,211 | 3,538,791 |
| (k) Other | 2,965 | 248,753 |
| 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 | 5,105,310 | 8,184,716 |

BNP Paribas
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 | - | 1,537,487 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,457 | 828,693 |
| 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 | - | 1,345,520 |
| (ii) Other securities | - | 782,450 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,982 |
| (ii) Shares | 22,614 | 22,614 |
| 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 | - | 71,009 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,417,385 | 2,173,719 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 37,046 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,508 | 19,980 |
| (c) Prepaid and deferred charges | - | 1,208 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 55 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,742 |
| (g) Derivatives related amounts | 401 | 16,734 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 489,441 | 693,577 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 45,212 | 97,330 |
| Total Assets | 1,987,024 | 7,691,146 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,467 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 17 | 9,214 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 658,392 | 1,326,128 |
| 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 | 616,213 | 3,288,072 |
| 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 | 5,405 | 8,928 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 296 |
| (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 | - | - |
| (i) Derivative related amounts | 51 | 8,960 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,939,251 | 2,626,579 |
| (k) Other | 50,967 | 421,502 |
| 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 | 3,270,296 | 7,691,146 |

BNP Paribas
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 | - | 1,677,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 148,063 | 1,134,222 |
| 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 | - | 1,372,553 |
| (ii) Other securities | - | 739,672 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 86,926 |
| (ii) Shares | 23,163 | 23,163 |
| 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 | 1,568 | 44,069 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,417,671 | 2,189,736 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 36,457 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,627 | 23,271 |
| (c) Prepaid and deferred charges | - | 3,040 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 53 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,742 |
| (g) Derivatives related amounts | 22,941 | 41,409 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 45,594 | 249,271 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,963 | 106,441 |
| Total Assets | 1,669,596 | 7,730,023 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,681 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 2,839 | 9,211 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 753,355 | 1,516,578 |
| 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 | 559,207 | 3,309,804 |
| 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 | 5,881 | 8,554 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,666 |
| (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 | - | - |
| (i) Derivative related amounts | 1,797 | 2,136 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,985,899 | 2,446,819 |
| (k) Other | 13,972 | 432,574 |
| 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 | 3,322,950 | 7,730,023 |

BNP Paribas
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 | - | 2,052,956 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,721 | 1,085,362 |
| 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 | - | 1,448,079 |
| (ii) Other securities | - | 722,323 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 37,014 |
| (ii) Shares | 22,189 | 22,189 |
| 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 | 3,572 | 72,579 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,674,922 | 2,508,377 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 35,864 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 8,844 | 31,294 |
| (c) Prepaid and deferred charges | - | 1,509 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 51 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,785 |
| (g) Derivatives related amounts | 429 | 12,288 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 207,188 | 497,070 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,037 | 85,102 |
| Total Assets | 1,924,908 | 8,613,842 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,960 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 260 | 4,045 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 859,049 | 1,610,364 |
| 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 | 502,127 | 2,679,838 |
| 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 | 7,289 | 12,536 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 446 |
| (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 | - | - |
| (i) Derivative related amounts | 435 | 32,344 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,394,460 | 3,786,193 |
| (k) Other | 10,003 | 486,116 |
| 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 | 4,773,623 | 8,613,842 |

BNP Paribas
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 | - | 1,410,054 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,444 | 938,713 |
| 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 | - | 1,509,549 |
| (ii) Other securities | - | 723,297 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 9,998 |
| (ii) Shares | 22,198 | 22,198 |
| 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 | 4,924 | 111,088 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,623,964 | 2,324,593 |
| 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 | - | 22,490 |
| (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 | - | 35,281 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 8,173 | 31,127 |
| (c) Prepaid and deferred charges | - | 1,446 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 48 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,814 |
| (g) Derivatives related amounts | 15,638 | 27,889 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 214,541 | 254,782 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 5,462 | 106,439 |
| Total Assets | 1,899,350 | 7,508,316 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,244 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 652 | 3,882 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 645,647 | 1,369,318 |
| 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 | 494,035 | 2,801,281 |
| 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 | 8,025 | 14,245 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,604 |
| (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 | - | - |
| (i) Derivative related amounts | 167 | 4,509 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,327,835 | 2,768,524 |
| (k) Other | 7,447 | 543,709 |
| 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 | 3,483,808 | 7,508,316 |

BNP Paribas
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 | - | 1,327,851 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,032 | 963,636 |
| 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 | - | 1,539,569 |
| (ii) Other securities | - | 731,552 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 10,070 |
| (ii) Shares | 22,259 | 22,259 |
| 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 | 6,450 | 106,450 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,651,235 | 2,527,207 |
| 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 | - | 22,490 |
| (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 | - | 34,697 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,077 | 33,997 |
| (c) Prepaid and deferred charges | - | 1,432 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 46 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,814 |
| (g) Derivatives related amounts | 10,230 | 34,163 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 675,725 | 1,068,147 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 8,515 | 116,857 |
| Total Assets | 2,388,529 | 8,519,747 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,663 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 466 | 8,685 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 714,204 | 1,791,375 |
| 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 | 465,145 | 2,733,136 |
| 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 | 6,729 | 16,279 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,640 |
| (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 | - | - |
| (i) Derivative related amounts | 455 | 1,985 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,645,075 | 3,377,133 |
| (k) Other | 36,425 | 586,851 |
| 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 | 3,868,499 | 8,519,747 |

BNP Paribas
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 | - | 2,064,609 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 8,327 | 975,499 |
| 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 | - | 1,682,465 |
| (ii) Other securities | - | 704,630 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 9,995 |
| (ii) Shares | 27,088 | 27,088 |
| 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 | 7,235 | 127,435 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,618,103 | 2,372,412 |
| 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 | - | 22,490 |
| (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 | - | 34,118 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,126 | 35,474 |
| (c) Prepaid and deferred charges | - | 1,251 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 43 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,083 |
| (g) Derivatives related amounts | 1,662 | 22,130 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 69,550 | 295,695 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 10,838 | 104,541 |
| Total Assets | 1,751,935 | 8,458,468 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,785 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 52 | 7,261 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 549,228 | 1,554,644 |
| 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 | 380,923 | 2,462,054 |
| 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 | 7,149 | 19,046 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 2,873 |
| (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 | - | - |
| (i) Derivative related amounts | 1,740 | 24,463 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 3,418,159 | 3,767,459 |
| (k) Other | 23,018 | 618,883 |
| 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 | 4,380,269 | 8,458,468 |

BNP Paribas
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 | - | 2,316,146 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,310 | 1,019,965 |
| 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 | - | 1,567,028 |
| (ii) Other securities | - | 700,990 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 9,995 |
| (ii) Shares | 26,961 | 26,961 |
| 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 | 7,261 | 217,761 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 500,391 |
| (viii) To individuals and others for business purposes | 1,376,122 | 2,050,141 |
| 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 | - | 22,490 |
| (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 | - | 33,544 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,430 | 30,007 |
| (c) Prepaid and deferred charges | - | 1,310 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 41 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,083 |
| (g) Derivatives related amounts | 2,357 | 26,600 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 20,585 | 139,637 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 10,315 | 89,852 |
| Total Assets | 1,457,347 | 8,731,452 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 919 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 15,012 | 20,714 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 556,955 | 1,587,931 |
| 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 | 355,259 | 2,941,333 |
| 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 | 8,183 | 16,397 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,688 |
| (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 | - | - |
| (i) Derivative related amounts | 1,690 | 10,204 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,357,481 | 3,492,080 |
| (k) Other | 40,677 | 660,186 |
| 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 | 3,335,257 | 8,731,452 |

BNP Paribas
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 | - | 2,097,425 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 13,096 | 973,080 |
| 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 | - | 1,623,787 |
| (ii) Other securities | - | 581,180 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 44,995 |
| (ii) Shares | 27,656 | 27,656 |
| 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 | 6,181 | 147,181 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,269,207 | 2,231,732 |
| 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 | - | 22,490 |
| (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 | - | 33,227 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,624 | 35,931 |
| (c) Prepaid and deferred charges | - | 1,193 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 39 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 1,083 |
| (g) Derivatives related amounts | 5,112 | 29,332 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 37,993 | 49,783 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 46,364 | 108,226 |
| Total Assets | 1,415,239 | 7,985,850 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 180 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 14,619 | 27,058 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 673,197 | 1,734,056 |
| 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 | 376,784 | 2,714,238 |
| 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 | 6,734 | 18,700 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 3,110 |
| (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 | - | - |
| (i) Derivative related amounts | 1,730 | 3,660 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,368,797 | 2,897,262 |
| (k) Other | 49,246 | 587,586 |
| 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 | 3,491,107 | 7,985,850 |

BNP Paribas
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 | - | 2,360,556 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,676 | 877,031 |
| 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 | - | 1,530,333 |
| (ii) Other securities | - | 563,022 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 65,460 |
| (ii) Shares | 28,538 | 28,538 |
| 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 | 27,865 | 198,615 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,366,460 | 2,369,935 |
| 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 | - | 22,490 |
| (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 | - | 32,632 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 10,951 | 33,099 |
| (c) Prepaid and deferred charges | - | 1,024 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 36 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 665 |
| (g) Derivatives related amounts | 10,186 | 43,242 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 4,393 | 90,094 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 18,258 | 104,234 |
| Total Assets | 1,471,333 | 8,298,516 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,370 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 6,312 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 552,355 | 1,727,248 |
| 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 | 598,697 | 3,122,249 |
| 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 | 8,654 | 16,676 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,860 |
| (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 | - | - |
| (i) Derivative related amounts | 2,142 | 7,194 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,435,389 | 2,882,037 |
| (k) Other | 51,984 | 528,570 |
| 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 | 3,649,221 | 8,298,516 |

BNP Paribas
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 | - | 1,287,160 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,532 | 868,986 |
| 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 | - | 1,838,906 |
| (ii) Other securities | - | 565,789 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 85,376 |
| (ii) Shares | 29,192 | 29,192 |
| 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 | 6,506 | 181,794 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,414,043 | 2,335,839 |
| 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 | - | 22,038 |
| (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 | - | 32,055 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 12,150 | 34,598 |
| (c) Prepaid and deferred charges | - | 930 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 34 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 665 |
| (g) Derivatives related amounts | 33,954 | 63,791 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 38,616 | 568,430 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 26,336 | 111,219 |
| Total Assets | 1,565,335 | 8,004,764 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,529 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1,414 | 5,986 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 581,711 | 1,419,808 |
| 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 | 342,340 | 2,885,153 |
| 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 | 7,743 | 15,922 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 10,178 |
| (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 | - | - |
| (i) Derivative related amounts | 2,167 | 3,218 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,442,030 | 3,113,075 |
| (k) Other | 39,470 | 549,895 |
| 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 | 3,416,875 | 8,004,764 |

BNP Paribas
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 | - | 1,656,222 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,012 | 965,915 |
| 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 | - | 1,825,228 |
| (ii) Other securities | - | 571,318 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 85,269 |
| (ii) Shares | 28,560 | 28,560 |
| 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 | 6,179 | 179,215 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,241,312 | 2,118,708 |
| 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 | - | 22,038 |
| (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 | - | 31,478 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,435 | 51,515 |
| (c) Prepaid and deferred charges | - | 1,103 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 32 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 665 |
| (g) Derivatives related amounts | 3,026 | 24,135 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 42,990 | 54,263 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 19,734 | 111,306 |
| Total Assets | 1,353,254 | 7,704,932 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,055 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 4,715 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 520,459 | 1,344,343 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 100,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 431,121 | 3,017,745 |
| 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 | 6,287 | 15,726 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 11,344 |
| (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 | - | - |
| (i) Derivative related amounts | 1,319 | 14,680 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,156,979 | 2,622,506 |
| (k) Other | 108,089 | 572,818 |
| 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 | 3,224,254 | 7,704,932 |

BNP Paribas
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 | - | 214,506 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,679 | 1,072,840 |
| 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 | - | 1,946,807 |
| (ii) Other securities | - | 556,797 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 85,027 |
| (ii) Shares | 26,856 | 26,856 |
| 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 | 4,232 | 222,593 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,412,404 | 2,292,322 |
| 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 | - | 22,038 |
| (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 | - | 29,259 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 10,023 | 31,431 |
| (c) Prepaid and deferred charges | - | 1,263 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 29 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 807 |
| (g) Derivatives related amounts | 488 | 18,125 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,001,883 | 1,028,361 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 32,118 | 101,291 |
| Total Assets | 2,492,689 | 7,628,314 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,049 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 5,469 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 486,111 | 1,001,709 |
| 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 | 364,397 | 2,372,898 |
| 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 | 8,775 | 13,978 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 12,421 |
| (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 | - | - |
| (i) Derivative related amounts | 522 | 66,912 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,968,695 | 3,619,037 |
| (k) Other | 41,563 | 534,841 |
| 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 | 3,870,063 | 7,628,314 |

BNP Paribas
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 | - | 2,079,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,048 | 1,327,109 |
| 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 | - | 1,123,278 |
| (ii) Other securities | - | 872,268 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,659 | 18,659 |
| 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 | - | 118,306 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 846,630 | 1,229,173 |
| 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 | - | 23,794 |
| (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 | - | 42,298 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,312 | 6,140 |
| (c) Prepaid and deferred charges | - | 1,101 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 84 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,110 |
| (g) Derivatives related amounts | 1,080 | 7,633 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 15,182 | 125,291 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 22,767 | 76,104 |
| Total Assets | 912,683 | 7,031,552 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,103 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 3,416 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 934,999 | 1,517,122 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 44,438 | 44,438 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 264,092 | 2,255,682 |
| 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 | 538 | 1,651 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 3,464 |
| (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 | - | 480,945 |
| (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 | - | - |
| (i) Derivative related amounts | 171 | 10,700 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,880,905 | 2,259,531 |
| (k) Other | 25,144 | 452,500 |
| 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 | 3,150,287 | 7,031,552 |

BNP Paribas
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 | - | 2,033,526 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 8,655 | 898,928 |
| 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 | - | 1,286,145 |
| (ii) Other securities | - | 887,363 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,643 | 18,643 |
| 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 | - | 160,500 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 931,616 | 1,707,183 |
| 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 | - | 23,794 |
| (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 | - | 41,731 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,642 | 7,042 |
| (c) Prepaid and deferred charges | - | 1,130 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 81 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,110 |
| (g) Derivatives related amounts | 210 | 10,256 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 193,769 | 569,152 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,926 | 53,963 |
| Total Assets | 1,158,466 | 7,679,753 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,547 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 4 | 18,488 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,136,306 | 1,675,640 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 25,371 | 525,371 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 347,600 | 2,423,735 |
| 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 | 711 | 2,198 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 38 |
| (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 | - | 360,805 |
| (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 | - | - |
| (i) Derivative related amounts | 137 | 14,779 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,848,020 | 2,243,371 |
| (k) Other | 5,889 | 413,781 |
| 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 | 3,364,038 | 7,679,753 |

BNP Paribas
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 | - | 2,109,528 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 8,781 | 748,372 |
| 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 | - | 1,415,206 |
| (ii) Other securities | - | 757,383 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 19,887 | 19,887 |
| 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 | 26,216 | 170,216 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 913,652 | 1,603,450 |
| 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 | - | 23,794 |
| (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 | - | 42,353 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,516 | 7,200 |
| (c) Prepaid and deferred charges | - | 1,140 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 79 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,292 |
| (g) Derivatives related amounts | 255 | 17,368 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 28,815 | 240,437 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,254 | 262,084 |
| Total Assets | 1,002,381 | 7,398,995 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 992 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1 | 22,584 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,054,072 | 1,674,590 |
| 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 | 511,708 | 2,766,594 |
| 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 | 1,191 | 3,008 |
| (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 | - | 358,716 |
| (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 | - | - |
| (i) Derivative related amounts | 186 | 45,275 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,795,179 | 2,267,799 |
| (k) Other | 1,253 | 259,437 |
| 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 | 3,363,590 | 7,398,995 |

BNP Paribas
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 | - | 2,001,991 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 34,061 | 1,010,280 |
| 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 | - | 1,372,556 |
| (ii) Other securities | - | 750,161 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,911 |
| (ii) Shares | 20,447 | 20,447 |
| 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 | - | 141,213 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,016,628 | 1,709,011 |
| 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 | - | 23,367 |
| (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 | - | 41,772 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,280 | 7,282 |
| (c) Prepaid and deferred charges | - | 1,070 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 77 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,292 |
| (g) Derivatives related amounts | 21,705 | 44,114 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 16,019 | 95,064 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 87,135 | 142,814 |
| Total Assets | 1,197,280 | 7,404,055 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 836 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1 | 12,407 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,025,390 | 1,593,761 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 100,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 748,983 | 2,764,535 |
| 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 | 1,443 | 3,817 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,048 |
| (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 | - | 312,254 |
| (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 | - | - |
| (i) Derivative related amounts | 194 | 8,379 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,725,982 | 2,102,742 |
| (k) Other | 89,363 | 504,276 |
| 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 | 3,591,356 | 7,404,055 |

BNP Paribas
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 | - | 1,938,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,006 | 838,940 |
| 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 | - | 1,303,678 |
| (ii) Other securities | - | 783,083 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 62,033 |
| (ii) Shares | 20,145 | 20,145 |
| 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 | - | 144,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 928,059 | 1,555,541 |
| 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 | - | 23,367 |
| (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 | - | 41,192 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,619 | 8,554 |
| (c) Prepaid and deferred charges | - | 1,052 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 74 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,292 |
| (g) Derivatives related amounts | 460 | 23,433 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 23,230 | 52,688 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 181,065 | 245,978 |
| Total Assets | 1,159,589 | 7,023,681 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 196 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 16 | 6,166 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,010,751 | 1,569,302 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 30,346 | 30,346 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 808,932 | 2,876,070 |
| 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 | 1,943 | 5,014 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,929 |
| (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 | - | 285,651 |
| (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 | - | - |
| (i) Derivative related amounts | - | 29,259 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,294,592 | 1,602,437 |
| (k) Other | 179,763 | 617,311 |
| 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 | 3,326,343 | 7,023,681 |

BNP Paribas
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 | - | 1,927,996 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,628 | 1,037,482 |
| 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 | - | 1,300,082 |
| (ii) Other securities | - | 804,474 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,879 |
| (ii) Shares | 22,335 | 22,335 |
| 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 | - | 213,015 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,083,812 | 1,792,679 |
| 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 | - | 23,367 |
| (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 | - | 40,605 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,206 | 9,871 |
| (c) Prepaid and deferred charges | - | 1,011 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 72 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 763 |
| (g) Derivatives related amounts | 28,951 | 57,223 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 71,558 | 460,257 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 4,783 | 84,371 |
| Total Assets | 1,220,278 | 7,814,115 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 718 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 2 | 4,416 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,301,592 | 1,910,692 |
| 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 | 456,435 | 2,449,170 |
| 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 | 4,395 | 7,671 |
| (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 | - | 260,707 |
| (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 | - | - |
| (i) Derivative related amounts | - | 15,519 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,250,306 | 2,605,265 |
| (k) Other | 4,441 | 559,957 |
| 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 | 4,017,171 | 7,814,115 |

BNP Paribas
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 | - | 1,114,665 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 16,614 | 1,010,446 |
| 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 | - | 1,275,182 |
| (ii) Other securities | - | 812,776 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,794 |
| (ii) Shares | 22,229 | 22,229 |
| 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 | - | 162,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,085,998 | 1,734,184 |
| 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 | - | 23,367 |
| (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 | - | 40,021 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,298 | 11,503 |
| (c) Prepaid and deferred charges | - | 1,038 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 70 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 763 |
| (g) Derivatives related amounts | 1,129 | 22,555 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 143,077 | 486,232 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,518 | 358,339 |
| Total Assets | 1,273,868 | 7,113,797 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 939 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1 | 7,385 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,205,258 | 1,971,245 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 25,620 | 225,620 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 555,890 | 2,499,142 |
| 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 | 5,208 | 9,399 |
| (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 | - | 72,952 |
| (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 | - | - |
| (i) Derivative related amounts | 692 | 28,950 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,071,959 | 1,748,324 |
| (k) Other | 8,478 | 549,841 |
| 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 | 2,873,106 | 7,113,797 |

BNP Paribas
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 | - | 1,925,992 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,056 | 874,786 |
| 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 | - | 1,303,110 |
| (ii) Other securities | - | 804,241 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,883 |
| (ii) Shares | 22,765 | 22,765 |
| 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 | - | 168,007 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,133,745 | 1,743,026 |
| 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 | - | 23,367 |
| (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 | - | 39,524 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,259 | 14,795 |
| (c) Prepaid and deferred charges | - | 1,092 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 67 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 763 |
| (g) Derivatives related amounts | 21,820 | 44,164 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 15,943 | 51,179 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,437 | 78,969 |
| Total Assets | 1,207,031 | 7,134,363 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 223 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 13,982 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,195,050 | 1,910,995 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 175,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 939,343 | 3,173,519 |
| 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 | 5,143 | 9,727 |
| (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 | - | - |
| (i) Derivative related amounts | - | 1,980 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 659,099 | 1,305,423 |
| (k) Other | 11,359 | 543,514 |
| 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 | 2,809,994 | 7,134,363 |

BNP Paribas
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 | - | 2,595,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 19,215 | 1,066,318 |
| 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 | - | 1,267,686 |
| (ii) Other securities | - | 764,625 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,909 |
| (ii) Shares | 21,569 | 21,569 |
| 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 | 19,443 | 149,443 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 599,999 |
| (viii) To individuals and others for business purposes | 1,471,038 | 2,279,384 |
| 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 | - | 23,367 |
| (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 | - | 38,962 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,639 | 15,142 |
| (c) Prepaid and deferred charges | - | 992 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 65 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 2,186 |
| (g) Derivatives related amounts | 119,329 | 142,892 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 424,435 | 607,001 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 33,391 | 112,678 |
| Total Assets | 2,112,065 | 9,726,849 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 1,385 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 4,710 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,287,052 | 1,889,965 |
| 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 | 512,735 | 2,491,547 |
| 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 | 10,529 | 15,809 |
| (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 | - | 673,943 |
| (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 | - | - |
| (i) Derivative related amounts | 7,489 | 9,340 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,943,987 | 4,190,958 |
| (k) Other | 5,986 | 449,192 |
| 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 | 4,767,778 | 9,726,849 |

BNP Paribas
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 | - | 2,109,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,145 | 830,200 |
| 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 | - | 1,211,211 |
| (ii) Other securities | - | 775,796 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 86,889 |
| (ii) Shares | 21,274 | 21,274 |
| 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 | - | 41,987 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,583,188 | 2,312,850 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 38,458 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,468 | 19,642 |
| (c) Prepaid and deferred charges | - | 1,188 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 63 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 2,186 |
| (g) Derivatives related amounts | 4,083 | 31,691 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 33,935 | 333,561 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,709 | 82,779 |
| Total Assets | 1,656,808 | 7,899,773 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 652 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 5,382 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,158,998 | 1,785,430 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 68,135 | 168,135 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 460,312 | 2,623,437 |
| 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 | 10,721 | 16,148 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,882 |
| (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 | - | - |
| (i) Derivative related amounts | 1,107 | 13,419 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,351,108 | 2,881,732 |
| (k) Other | 13,877 | 403,556 |
| 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 | 4,064,258 | 7,899,773 |

BNP Paribas
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 | - | 1,911,672 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 14,936 | 760,139 |
| 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 | - | 1,296,425 |
| (ii) Other securities | - | 788,497 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,950 |
| (ii) Shares | 20,978 | 20,978 |
| 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 | - | 95,810 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,415,559 | 2,158,199 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 37,871 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 4,950 | 19,754 |
| (c) Prepaid and deferred charges | - | 1,259 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 60 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 2,186 |
| (g) Derivatives related amounts | 6,050 | 30,675 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 53,885 | 206,637 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 7,335 | 89,288 |
| Total Assets | 1,523,699 | 7,481,400 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,892 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 8,750 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 955,810 | 1,536,471 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 67,188 | 67,188 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 412,218 | 2,598,476 |
| 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 | 7,948 | 10,836 |
| (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 | - | - |
| (i) Derivative related amounts | 435 | 11,791 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 2,182,634 | 2,820,051 |
| (k) Other | 14,692 | 424,945 |
| 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 | 3,640,925 | 7,481,400 |

BNP Paribas
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 | - | 36,864 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 7,731 | 734,279 |
| 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 | - | 1,346,843 |
| (ii) Other securities | - | 774,421 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,994 |
| (ii) Shares | 23,003 | 23,003 |
| 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 | - | 102,001 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,379,939 | 2,190,091 |
| 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 | - | 22,939 |
| (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 | - | - |
| (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 | - | 37,637 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,266 | 24,501 |
| (c) Prepaid and deferred charges | - | 1,283 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 58 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 2,010 |
| (g) Derivatives related amounts | 1,683 | 25,795 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 711,407 | 917,724 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 44,993 | 104,046 |
| Total Assets | 2,174,028 | 6,382,550 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,131 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 18 | 4,964 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 834,049 | 1,431,977 |
| 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 | 654,749 | 2,715,814 |
| 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 | 5,375 | 10,346 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,256 |
| (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 | - | - |
| (i) Derivative related amounts | 1,006 | 7,758 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,116,797 | 1,765,137 |
| (k) Other | 51,528 | 443,167 |
| 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 | 2,663,522 | 6,382,550 |

BNP Paribas
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 | - | 2,087,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,418 | 696,189 |
| 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 | - | 833,457 |
| (ii) Other securities | - | 1,704,655 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,002 |
| (ii) Shares | 18,430 | 18,430 |
| 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 | - | 123,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 817,427 | 1,290,617 |
| 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 | - | 24,606 |
| (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 | - | 48,336 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 4,164 | 12,181 |
| (c) Prepaid and deferred charges | - | 900 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 115 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,831 |
| (g) Derivatives related amounts | 8,073 | 9,591 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 59,037 | 126,596 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,193 | 41,980 |
| Total Assets | 914,747 | 7,023,879 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 170 | 19,004 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,311,685 | 1,973,704 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 12,801 | 12,801 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 652,959 | 3,319,317 |
| 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 | 705 | 2,992 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 11,197 |
| (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 | - | - |
| (i) Derivative related amounts | 7 | 2,294 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 310,443 | 1,321,936 |
| (k) Other | 6,594 | 360,634 |
| 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 | 2,295,364 | 7,023,879 |

BNP Paribas
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 | - | 2,039,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,977 | 636,846 |
| 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 | - | 784,611 |
| (ii) Other securities | - | 1,716,014 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,291 | 18,291 |
| 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 | - | 61,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 772,648 | 1,268,601 |
| 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 | - | 24,606 |
| (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 | - | 47,399 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,164 | 12,044 |
| (c) Prepaid and deferred charges | - | 922 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 110 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,831 |
| (g) Derivatives related amounts | 6,972 | 9,278 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 436,347 | 460,972 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 6,363 | 48,938 |
| Total Assets | 1,249,767 | 7,109,856 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 171 | 11,670 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,321,901 | 1,940,244 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 12,705 | 312,705 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 338,068 | 2,946,146 |
| 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 | 688 | 2,009 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,447 |
| (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 | - | - |
| (i) Derivative related amounts | 39 | 5,372 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,272,382 | 1,634,889 |
| (k) Other | 6,141 | 252,374 |
| 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 | 2,952,095 | 7,109,856 |

BNP Paribas
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 | - | 2,112,655 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 14,578 | 788,868 |
| 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 | - | 919,077 |
| (ii) Other securities | - | 1,581,270 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 17,319 | 17,319 |
| 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 | 24,786 | 100,787 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 150,007 |
| (viii) To individuals and others for business purposes | 807,524 | 1,272,569 |
| 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 | - | 24,606 |
| (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 | - | 46,817 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,788 | 10,658 |
| (c) Prepaid and deferred charges | - | 875 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 108 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,663 |
| (g) Derivatives related amounts | 4,974 | 8,007 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 151,860 | 233,264 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 30,719 | 55,301 |
| Total Assets | 1,054,553 | 7,302,245 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 729 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 10,232 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,418,583 | 2,189,741 |
| 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 | 706,262 | 3,521,059 |
| 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 | 675 | 1,958 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,480 |
| (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 | - | - |
| (i) Derivative related amounts | 7 | 6,859 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 345,874 | 1,255,829 |
| (k) Other | 5,511 | 311,358 |
| 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 | 2,476,912 | 7,302,245 |

BNP Paribas
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 | - | 1,737,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,781 | 624,529 |
| 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 | - | 944,135 |
| (ii) Other securities | - | 1,615,185 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 16,928 | 16,928 |
| 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 | - | 75,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 717,532 | 1,159,499 |
| 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 | - | 24,200 |
| (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 | - | 46,247 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,519 | 12,433 |
| (c) Prepaid and deferred charges | - | 831 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 105 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,663 |
| (g) Derivatives related amounts | 140 | 2,278 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 181,138 | 509,970 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 14,917 | 67,481 |
| Total Assets | 937,960 | 6,817,282 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 551 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 16,894 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,079,637 | 1,790,770 |
| 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 | 444,716 | 3,168,665 |
| 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 | 604 | 1,945 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,899 |
| (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 | - | - |
| (i) Derivative related amounts | 67 | 29,076 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 426,261 | 1,571,289 |
| (k) Other | 5,241 | 233,193 |
| 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 | 1,956,526 | 6,817,282 |

BNP Paribas
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 | - | 2,017,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 3,593 | 461,628 |
| 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 | - | 922,697 |
| (ii) Other securities | - | 1,613,970 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 16,622 | 16,622 |
| 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 | - | 99,649 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 696,215 | 1,076,895 |
| 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 | - | 24,200 |
| (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 | - | 45,678 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,719 | 11,589 |
| (c) Prepaid and deferred charges | - | 805 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 103 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,663 |
| (g) Derivatives related amounts | - | 1,839 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 31,301 | 247,188 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 8,458 | 75,439 |
| Total Assets | 757,913 | 6,596,763 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 563 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 3,903 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,055,801 | 1,805,946 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 6,030 | 6,030 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 316,097 | 2,921,244 |
| 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 | 528 | 2,155 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,407 |
| (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 | - | - |
| (i) Derivative related amounts | 440 | 12,545 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,133,587 | 1,703,122 |
| (k) Other | 5,485 | 136,848 |
| 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 | 2,517,968 | 6,596,763 |

BNP Paribas
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 | - | 2,086,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 3,091 | 602,297 |
| 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 | - | 899,525 |
| (ii) Other securities | - | 1,623,895 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,392 | 18,392 |
| 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 | - | 75,500 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 769,004 | 1,221,532 |
| 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 | - | 24,200 |
| (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 | - | 45,109 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,379 | 8,308 |
| (c) Prepaid and deferred charges | - | 1,270 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 100 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,331 |
| (g) Derivatives related amounts | 21,489 | 23,344 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 29,533 | 371,793 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,158 | 51,951 |
| Total Assets | 845,051 | 7,034,345 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 536 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 21,536 | 25,856 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,266,612 | 1,925,730 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 150,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 349,813 | 3,207,644 |
| 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 | 557 | 2,063 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 3,113 |
| (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 | - | - |
| (i) Derivative related amounts | 175 | 1,569 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,079,501 | 1,447,970 |
| (k) Other | 5,757 | 269,864 |
| 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 | 2,723,951 | 7,034,345 |

BNP Paribas
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 | - | 1,874,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 43,205 | 612,466 |
| 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 | - | 990,078 |
| (ii) Other securities | - | 1,630,331 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,509 | 18,509 |
| 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 | - | 118,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 805,193 | 1,231,026 |
| 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 | - | 24,200 |
| (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 | - | 44,539 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,472 | 8,647 |
| (c) Prepaid and deferred charges | - | 843 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 98 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,331 |
| (g) Derivatives related amounts | 4,103 | 5,341 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 146,465 | 269,377 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,708 | 44,998 |
| Total Assets | 1,021,660 | 6,853,582 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 706 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 22,215 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,274,409 | 1,986,889 |
| 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 | 596,650 | 3,520,399 |
| 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 | 576 | 1,656 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 3,146 |
| (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 | - | - |
| (i) Derivative related amounts | 170 | 5,808 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 740,261 | 1,082,425 |
| (k) Other | 4,160 | 230,338 |
| 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 | 2,616,226 | 6,853,582 |

BNP Paribas
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 | - | 1,774,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,559 | 531,711 |
| 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 | - | 1,011,171 |
| (ii) Other securities | - | 1,628,736 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,697 | 18,697 |
| 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 | - | 121,642 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 765,190 | 1,183,182 |
| 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 | - | 24,200 |
| (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 | - | 43,970 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,812 | 9,627 |
| (c) Prepaid and deferred charges | - | 864 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 96 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,331 |
| (g) Derivatives related amounts | 5,379 | 6,624 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 114,880 | 460,567 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,995 | 49,388 |
| Total Assets | 913,517 | 6,845,604 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 61 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 21,134 | 25,389 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,153,289 | 1,760,531 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 6,303 | 306,303 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 350,598 | 3,137,866 |
| 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 | 555 | 1,850 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 2,451 |
| (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 | - | - |
| (i) Derivative related amounts | 5 | 8,677 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,068,052 | 1,415,805 |
| (k) Other | 5,769 | 186,671 |
| 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 | 2,605,705 | 6,845,604 |

BNP Paribas
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 | - | 2,071,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 3,123 | 769,733 |
| 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 | - | 1,231,071 |
| (ii) Other securities | - | 1,342,867 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 19,213 | 19,213 |
| 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 | - | 135,645 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 99,998 |
| (viii) To individuals and others for business purposes | 779,450 | 1,353,644 |
| 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 | - | 24,200 |
| (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 | - | 43,402 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,558 | 9,356 |
| (c) Prepaid and deferred charges | - | 874 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 93 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 3,249 |
| (g) Derivatives related amounts | 6,393 | 8,491 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 140,157 | 182,855 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,607 | 46,210 |
| Total Assets | 952,506 | 7,318,699 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 599 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 7,756 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 933,965 | 1,697,646 |
| 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 | 921,709 | 3,676,114 |
| 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 | 486 | 1,521 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,967 |
| (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 | - | - |
| (i) Derivative related amounts | 85 | 3,026 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,142,785 | 1,537,692 |
| (k) Other | 6,305 | 387,378 |
| 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 | 3,005,335 | 7,318,699 |

BNP Paribas
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 | - | 2,065,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,509 | 550,889 |
| 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 | - | 1,253,770 |
| (ii) Other securities | - | 1,274,786 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,782 | 18,782 |
| 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 | - | 96,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 762,714 | 1,291,689 |
| 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 | - | 23,794 |
| (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 | - | 42,834 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,448 | 11,080 |
| (c) Prepaid and deferred charges | - | 967 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 91 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 3,249 |
| (g) Derivatives related amounts | 313 | 4,063 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 23,539 | 348,017 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,451 | 52,529 |
| Total Assets | 813,761 | 7,014,744 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,459 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 406 | 15,762 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 916,911 | 1,820,866 |
| 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 | 529,814 | 3,238,867 |
| 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 | 560 | 1,734 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,073 |
| (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 | - | - |
| (i) Derivative related amounts | - | 20,599 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,308,912 | 1,696,238 |
| (k) Other | 5,571 | 212,156 |
| 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 | 2,762,174 | 7,014,744 |

BNP Paribas
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 | - | 1,810,068 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 17,098 | 584,249 |
| 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 | - | 1,079,656 |
| (ii) Other securities | - | 1,294,767 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 19,406 | 19,406 |
| 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 | - | 265,200 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 740,821 | 1,183,946 |
| 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 | - | 23,794 |
| (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 | - | 42,269 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,923 | 12,172 |
| (c) Prepaid and deferred charges | - | 976 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 89 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 3,249 |
| (g) Derivatives related amounts | 27,985 | 30,801 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 232,757 | 401,859 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 5,042 | 55,620 |
| Total Assets | 1,045,037 | 6,784,327 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 4,174 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 22,961 | 30,143 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,185,847 | 1,801,481 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 300,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 285,120 | 2,700,108 |
| 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 | 565 | 1,791 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,730 |
| (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 | - | 199,423 |
| (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 | - | - |
| (i) Derivative related amounts | 3,395 | 3,661 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 1,497,797 | 1,553,927 |
| (k) Other | 5,884 | 184,889 |
| 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 | 3,001,569 | 6,784,327 |

BNP Paribas
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 | - | 123,998 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 10,780 | 659,363 |
| 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 | - | 999,970 |
| (ii) Other securities | - | 875,782 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | 18,576 | 18,576 |
| 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 | 72,563 | 175,163 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 763,397 | 1,277,574 |
| 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 | - | 23,794 |
| (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 | - | 42,682 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 1,619 | 6,525 |
| (c) Prepaid and deferred charges | - | 1,037 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 86 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,110 |
| (g) Derivatives related amounts | 3,556 | 9,784 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 838,469 | 1,004,644 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,489 | 51,312 |
| Total Assets | 1,711,454 | 5,250,606 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | 2,614 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 417 | 4,397 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,016,918 | 1,576,003 |
| 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 | 262,928 | 1,763,504 |
| 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 | 795 | 1,841 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,375 |
| (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 | - | 676,002 |
| (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 | - | - |
| (i) Derivative related amounts | 3,166 | 9,359 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 535,034 | 903,432 |
| (k) Other | 9,994 | 309,079 |
| 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 | 1,829,252 | 5,250,606 |

BNP Paribas
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 | - | 16,000 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,139 | 730,532 |
| 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 | - | 623,355 |
| (ii) Other securities | - | 1,387,228 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 11,399 |
| (ii) Shares | 27,364 | 27,364 |
| 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 | 416 | 16,418 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 861,727 | 1,401,496 |
| 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 | - | 25,373 |
| (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 | - | 54,421 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,932 | 13,053 |
| (c) Prepaid and deferred charges | - | 536 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 141 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,870 |
| (g) Derivatives related amounts | 82 | 1,000 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 519,114 | 1,052,781 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 317 | 49,483 |
| Total Assets | 1,418,097 | 5,392,077 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 20,176 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 765,207 | 1,216,645 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | 3,308 | 3,308 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 384,716 | 3,122,011 |
| 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 | 2,237 | 4,075 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 5,250 |
| (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 | - | - |
| (i) Derivative related amounts | 82 | 3,256 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 457,957 | 861,099 |
| (k) Other | 985 | 156,257 |
| 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 | 1,614,492 | 5,392,077 |

BNP Paribas
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 | 15,022 | 1,009,526 |
| 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 | - | 715,403 |
| (ii) Other securities | - | 1,410,811 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 212,115 |
| (ii) Shares | 27,707 | 27,707 |
| 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 | 423 | 153,879 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 878,780 | 1,458,001 |
| 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 | - | 25,373 |
| (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 | - | 82 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 53,938 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,350 | 13,507 |
| (c) Prepaid and deferred charges | - | 629 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 139 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,870 |
| (g) Derivatives related amounts | 1,534 | 2,998 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 474,041 | 511,483 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 620 | 44,811 |
| Total Assets | 1,401,483 | 5,621,899 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 20,287 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 989,632 | 1,473,382 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | 46,890 | 56,890 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 457,558 | 3,291,341 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | 82 |
| 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 | 2,071 | 4,633 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,773 |
| (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 | - | - |
| (i) Derivative related amounts | 7,796 | 9,747 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 30,509 | 452,186 |
| (k) Other | 1,652 | 308,578 |
| 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 | 1,536,108 | 5,621,899 |

BNP Paribas
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 | - | 45,000 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 8,627 | 1,064,084 |
| 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 | - | 802,315 |
| (ii) Other securities | - | 1,503,431 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 24,800 |
| (ii) Shares | 18,363 | 18,363 |
| 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 | 14,343 | 123,521 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 200,008 |
| (viii) To individuals and others for business purposes | 1,302,828 | 2,156,758 |
| 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 | - | 25,373 |
| (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 | - | 249 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 53,431 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,171 | 11,274 |
| (c) Prepaid and deferred charges | - | 641 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 137 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,336 |
| (g) Derivatives related amounts | 6,798 | 8,368 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 129,593 | 574,710 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 20,174 | 72,121 |
| Total Assets | 1,503,903 | 6,665,547 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 16,094 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,039,370 | 1,708,847 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | 26,765 | 26,765 |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 250,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 1,283,205 | 3,432,860 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | 249 |
| 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 | 1,257 | 3,543 |
| (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 | - | - |
| (i) Derivative related amounts | 61 | 6,694 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 14,265 | 607,535 |
| (k) Other | 3,357 | 612,960 |
| 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 | 2,368,280 | 6,665,547 |

BNP Paribas
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 | - | - |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,536 | 1,036,100 |
| 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 | - | 882,510 |
| (ii) Other securities | - | 1,614,027 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 24,931 |
| (ii) Shares | 18,144 | 18,144 |
| 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 | 441 | 98,941 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,091,970 | 1,749,399 |
| 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 | - | 25,373 |
| (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 | - | 110,107 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 53,154 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,376 | 12,502 |
| (c) Prepaid and deferred charges | - | 596 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 134 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,336 |
| (g) Derivatives related amounts | 8 | 1,462 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 257,870 | 890,066 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 805 | 42,182 |
| Total Assets | 1,377,156 | 6,540,591 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 17,524 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 967,653 | 1,582,228 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 69,593 | 184,593 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 627,196 | 3,763,276 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | 88,000 |
| 5. Acceptances | - | 110,107 |
| 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 | 716 | 2,790 |
| (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 | - | - |
| (i) Derivative related amounts | 988 | 7,996 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 9,025 | 393,992 |
| (k) Other | 4,029 | 390,085 |
| 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 | 1,679,200 | 6,540,591 |

BNP Paribas
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 | - | 6,500 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,503 | 923,232 |
| 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 | - | 904,277 |
| (ii) Other securities | - | 1,629,087 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 24,942 |
| (ii) Shares | 18,129 | 18,129 |
| 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 | 438 | 68,011 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 350,194 |
| (viii) To individuals and others for business purposes | 1,203,219 | 2,042,189 |
| 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 | - | 25,373 |
| (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 | - | 55,303 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 52,564 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,183 | 13,642 |
| (c) Prepaid and deferred charges | - | 625 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 132 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,336 |
| (g) Derivatives related amounts | 1,006 | 2,179 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 204,343 | 531,826 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,987 | 42,889 |
| Total Assets | 1,436,814 | 6,672,057 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 19,200 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 831,966 | 1,421,465 |
| 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 | 1,108,640 | 4,212,407 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | 55,303 |
| 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 | 496 | 2,943 |
| (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 | - | - |
| (i) Derivative related amounts | 57 | 6,453 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 279,005 | 635,356 |
| (k) Other | 4,746 | 318,930 |
| 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 | 2,224,910 | 6,672,057 |

BNP Paribas
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 | - | - |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,186 | 1,220,106 |
| 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 | - | 869,801 |
| (ii) Other securities | - | 1,581,521 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 50,002 |
| (ii) Shares | 22,611 | 22,611 |
| 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 | 438 | 66,438 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 475,033 |
| (viii) To individuals and others for business purposes | 1,167,780 | 1,899,890 |
| 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 | - | 24,990 |
| (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 | - | 179 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 51,261 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,350 | 10,010 |
| (c) Prepaid and deferred charges | - | 597 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 129 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,093 |
| (g) Derivatives related amounts | 2,280 | 3,411 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 526,303 | 1,263,591 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,260 | 47,626 |
| Total Assets | 1,729,214 | 7,568,299 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 26,167 | 42,338 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 844,776 | 1,386,501 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 300,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 858,304 | 4,131,593 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | 179 |
| 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 | 707 | 3,259 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 2,290 |
| (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 | - | 94,940 |
| (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 | - | - |
| (i) Derivative related amounts | 154 | 4,505 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 533,137 | 1,170,108 |
| (k) Other | 8,377 | 432,586 |
| 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 | 2,271,622 | 7,568,299 |

BNP Paribas
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 | - | 402,000 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,748 | 888,840 |
| 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 | - | 953,944 |
| (ii) Other securities | - | 1,728,579 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,015 |
| (ii) Shares | 22,277 | 22,277 |
| 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 | 561 | 64,062 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 999,791 | 1,616,098 |
| 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 | - | 24,990 |
| (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 | 13,481 | 13,660 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | 50,735 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,715 | 11,599 |
| (c) Prepaid and deferred charges | - | 597 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 127 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,093 |
| (g) Derivatives related amounts | 8 | 1,103 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 79,633 | 219,299 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 7,581 | 58,227 |
| Total Assets | 1,132,801 | 6,062,255 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1 | 23,495 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 702,496 | 1,241,962 |
| 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 | 899,196 | 4,093,034 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 13,481 | 13,660 |
| 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 | 594 | 3,534 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 1,538 |
| (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 | - | - |
| (i) Derivative related amounts | 3,600 | 8,772 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 84,677 | 423,574 |
| (k) Other | 11,766 | 252,686 |
| 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 | 1,715,811 | 6,062,255 |

BNP Paribas
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 | - | 871,000 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,635 | 706,434 |
| 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 | - | 842,147 |
| (ii) Other securities | - | 1,728,762 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,014 |
| (ii) Shares | 21,680 | 21,680 |
| 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 | 548 | 64,548 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 931,639 | 1,447,740 |
| 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 | - | 24,991 |
| (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 | - | 50,446 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,471 | 18,227 |
| (c) Prepaid and deferred charges | - | 649 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 124 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 6,093 |
| (g) Derivatives related amounts | 7 | 1,055 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 25,208 | 754,282 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,772 | 45,050 |
| Total Assets | 988,965 | 6,583,251 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 8,185 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 987,467 | 1,476,430 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 49,503 | 149,503 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 1,113,509 | 4,021,476 |
| 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 | 587 | 2,523 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,830 |
| (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 | - | - |
| (i) Derivative related amounts | 3,387 | 14,186 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,271 | 731,309 |
| (k) Other | 12,347 | 172,809 |
| 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 | 2,175,071 | 6,583,251 |

BNP Paribas
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 | - | 1,435,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,030 | 1,274,944 |
| 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 | - | 890,290 |
| (ii) Other securities | - | 1,669,308 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,009 |
| (ii) Shares | 16,615 | 16,615 |
| 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 | 202 | 74,702 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 250,000 |
| (viii) To individuals and others for business purposes | 931,818 | 1,590,846 |
| 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 | - | 24,991 |
| (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 | - | 50,013 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,954 | 11,966 |
| (c) Prepaid and deferred charges | - | 588 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 122 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,246 |
| (g) Derivatives related amounts | 14,107 | 15,199 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 32,367 | 60,104 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,084 | 46,534 |
| Total Assets | 1,006,183 | 7,416,485 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 12,509 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,250,298 | 1,813,441 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 250,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 592,643 | 3,279,102 |
| 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 | 754 | 2,597 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,496 |
| (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 | - | - |
| (i) Derivative related amounts | 1,708 | 6,542 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 332,469 | 1,658,706 |
| (k) Other | 9,076 | 386,092 |
| 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 | 2,186,948 | 7,416,485 |

BNP Paribas
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 | - | 1,498,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,163 | 1,125,927 |
| 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 | - | 1,037,535 |
| (ii) Other securities | - | 1,680,514 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,016 |
| (ii) Shares | 16,625 | 16,625 |
| 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 | 30 | 82,030 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | 675,076 |
| (viii) To individuals and others for business purposes | 860,686 | 1,326,869 |
| 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 | - | 24,606 |
| (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 | - | 49,441 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 4,005 | 13,141 |
| (c) Prepaid and deferred charges | - | 610 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 6 | 120 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,246 |
| (g) Derivatives related amounts | 12,888 | 14,648 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 490,951 | 544,407 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,326 | 42,797 |
| Total Assets | 1,393,680 | 8,138,001 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 17 | 23,090 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,127,765 | 1,737,021 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 100,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 1,447,191 | 4,174,567 |
| 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 | 781 | 2,733 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 6,269 |
| (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 | - | - |
| (i) Derivative related amounts | 385 | 3,444 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 618,879 | 1,650,301 |
| (k) Other | 7,829 | 440,576 |
| 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 | 3,202,847 | 8,138,001 |

BNP Paribas
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 | - | 1,413,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,574 | 834,026 |
| 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 | - | 857,823 |
| (ii) Other securities | - | 1,679,356 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,009 |
| (ii) Shares | 16,182 | 16,182 |
| 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 | - | 86,812 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 787,283 | 1,255,555 |
| 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 | - | 24,606 |
| (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 | - | 48,870 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,858 | 12,874 |
| (c) Prepaid and deferred charges | - | 802 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 117 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,246 |
| (g) Derivatives related amounts | 270 | 1,575 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 45,382 | 142,072 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,040 | 52,064 |
| Total Assets | 859,594 | 6,431,382 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 2 | 5,708 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 989,340 | 1,633,559 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 32,413 | 32,413 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 360,612 | 3,040,480 |
| 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 | 703 | 3,042 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 8,399 |
| (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 | - | - |
| (i) Derivative related amounts | 1,406 | 17,198 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 965,673 | 1,552,118 |
| (k) Other | 7,412 | 138,465 |
| 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 | 2,357,561 | 6,431,382 |

BNP Paribas
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 | - | 65,999 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,398 | 608,561 |
| 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 | - | 828,336 |
| (ii) Other securities | - | 1,704,148 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 25,006 |
| (ii) Shares | 18,335 | 18,335 |
| 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 | - | 73,000 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-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 | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 889,551 | 1,422,941 |
| 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 | - | 24,606 |
| (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 | - | 48,539 |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,654 | 10,920 |
| (c) Prepaid and deferred charges | - | 1,000 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | 5 | 115 |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 4,831 |
| (g) Derivatives related amounts | 1,254 | 5,713 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,879,903 | 1,970,485 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,007 | 46,265 |
| Total Assets | 2,801,107 | 6,834,194 |

| Section II - Liabilities | Foreign Currency | Total |
|---|---------------------|------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 6,838 | 13,208 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,331,732 | 2,052,274 |
| 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 | 381,763 | 2,878,359 |
| 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 | 898 | 3,164 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,426 |
| (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 | - | - |
| (i) Derivative related amounts | 3,304 | 5,328 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 188,456 | 1,606,644 |
| (k) Other | 6,410 | 265,791 |
| 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 | 1,919,401 | 6,834,194 |