

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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