

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2025  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	425,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 425,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	10,541,001
(b) Less:	
(i) Accrued Expenses	65,589
(ii) Due to Head Office	5,183,682
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 481,055
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,412,104
(iv) Short-term self-liquidating trade-related contingents	20% 1,211
Total Foreign Bank Branch Liabilities	<b>B</b> 5,357,319
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.93

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2025  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	425,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 425,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	10,669,000
(b) Less:	
(i) Accrued Expenses	49,326
(ii) Due to Head Office	5,194,834
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 524,199
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,525,125
(iv) Short-term self-liquidating trade-related contingents	20% 654
Total Foreign Bank Branch Liabilities	<b>B</b> 5,474,166
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.76

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2025  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	9,040,165
(b) Less:	
(i) Accrued Expenses	46,540
(ii) Due to Head Office	4,115,247
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 534,024
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,424,080
(iv) Short-term self-liquidating trade-related contingents	20% 3,830
Total Foreign Bank Branch Liabilities	<b>B</b> 4,924,918
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.26

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2024  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,184,716
(b) Less:	
(i) Accrued Expenses	63,991
(ii) Due to Head Office	3,523,942
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 620,395
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,283,027
(iv) Short-term self-liquidating trade-related contingents	20% 10,224
Total Foreign Bank Branch Liabilities	<b>B</b> 4,660,774
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.73

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2024  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,810,856
(b) Less:	
(i) Accrued Expenses	60,050
(ii) Due to Head Office	3,680,528
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 514,245
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,086,262
(iv) Short-term self-liquidating trade-related contingents	20% 8,713
Total Foreign Bank Branch Liabilities	<b>B</b> 5,130,328
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.93

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2024  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	9,211,941
(b) Less:	
(i) Accrued Expenses	46,973
(ii) Due to Head Office	4,478,878
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 631,726
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,093,141
(iv) Short-term self-liquidating trade-related contingents	20% 8,090
Total Foreign Bank Branch Liabilities	<b>B</b> 4,733,063
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.60

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2024  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,252,154
(b) Less:	
(i) Accrued Expenses	41,846
(ii) Due to Head Office	3,272,886
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 629,772
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 983,332
(iv) Short-term self-liquidating trade-related contingents	20% 8,115
Total Foreign Bank Branch Liabilities	<b>B</b> 4,979,268
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.17

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2023  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,628,314
(b) Less:	
(i) Accrued Expenses	83,239
(ii) Due to Head Office	3,612,713
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 535,277
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,137,270
(iv) Short-term self-liquidating trade-related contingents	20% 19,439
Total Foreign Bank Branch Liabilities	<b>B</b> 4,015,601
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	10.14

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2023  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,298,516
(b) Less:	
(i) Accrued Expenses	76,714
(ii) Due to Head Office	2,876,060
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 203,098
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,171,821
(iv) Short-term self-liquidating trade-related contingents	20% 16,933
Total Foreign Bank Branch Liabilities	<b>B</b> 5,422,456
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.51

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2023  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,458,468
(b) Less:	
(i) Accrued Expenses	61,286
(ii) Due to Head Office	3,762,280
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 197,604
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 962,326
(iv) Short-term self-liquidating trade-related contingents	20% 13,627
Total Foreign Bank Branch Liabilities	<b>B</b> 4,696,188
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.67

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2023  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	8,613,842
(b) Less:	
(i) Accrued Expenses	54,284
(ii) Due to Head Office	3,779,485
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 236,667
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 950,221
(iv) Short-term self-liquidating trade-related contingents	20% 14,016
Total Foreign Bank Branch Liabilities	<b>B</b> 4,834,357
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.42

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2022  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	6,382,550
(b) Less:	
(i) Accrued Expenses	58,634
(ii) Due to Head Office	1,758,508
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 307,022
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 913,639
(iv) Short-term self-liquidating trade-related contingents	20% 10,175
Total Foreign Bank Branch Liabilities	<b>B</b> 4,624,042
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	8.80

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2022  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	9,726,849
(b) Less:	
(i) Accrued Expenses	59,086
(ii) Due to Head Office	4,184,399
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 310,584
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 951,354
(iv) Short-term self-liquidating trade-related contingents	20% 15,012
Total Foreign Bank Branch Liabilities	<b>B</b> 5,542,450
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.34

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2022  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,814,115
(b) Less:	
(i) Accrued Expenses	45,910
(ii) Due to Head Office	2,598,808
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 288,321
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 945,001
(iv) Short-term self-liquidating trade-related contingents	20% 12,802
Total Foreign Bank Branch Liabilities	<b>B</b> 5,215,307
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.80

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2022  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,398,995
(b) Less:	
(i) Accrued Expenses	36,899
(ii) Due to Head Office	2,261,354
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 322,302
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 902,555
(iv) Short-term self-liquidating trade-related contingents	20% 18,904
Total Foreign Bank Branch Liabilities	<b>B</b> 5,137,641
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.92

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2021  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	5,250,606
(b) Less:	
(i) Accrued Expenses	44,422
(ii) Due to Head Office	896,982
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 296,879
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 837,740
(iv) Short-term self-liquidating trade-related contingents	20% 19,497
Total Foreign Bank Branch Liabilities	<b>B</b> 4,353,624
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	9.35

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2021  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,318,699
(b) Less:	
(i) Accrued Expenses	40,075
(ii) Due to Head Office	1,531,252
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 325,824
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 857,947
(iv) Short-term self-liquidating trade-related contingents	20% 4,085
Total Foreign Bank Branch Liabilities	<b>B</b> 5,787,447
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.03

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# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2021  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,034,345
(b) Less:	
(i) Accrued Expenses	44,716
(ii) Due to Head Office	1,441,509
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 327,783
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 867,093
(iv) Short-term self-liquidating trade-related contingents	20% 11,451
Total Foreign Bank Branch Liabilities	<b>B</b> 5,592,836
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.28

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2021  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,302,245
(b) Less:	
(i) Accrued Expenses	36,408
(ii) Due to Head Office	1,249,398
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 325,998
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,091,279
(iv) Short-term self-liquidating trade-related contingents	20% 9,804
Total Foreign Bank Branch Liabilities	<b>B</b> 6,052,847
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	6.72

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2020  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	6,834,194
(b) Less:	
(i) Accrued Expenses	45,066
(ii) Due to Head Office	1,600,312
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 336,136
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,168,945
(iv) Short-term self-liquidating trade-related contingents	20% 13,913
Total Foreign Bank Branch Liabilities	<b>B</b> 5,233,882
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.78

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2020  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,416,485
(b) Less:	
(i) Accrued Expenses	35,071
(ii) Due to Head Office	1,652,353
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 336,317
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,191,552
(iv) Short-term self-liquidating trade-related contingents	20% 20,167
Total Foreign Bank Branch Liabilities	<b>B</b> 5,764,132
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	7.06

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2020  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	0
(iii) Securities issued or guaranteed by a Canadian province	0
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	0
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	0
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	0
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	0
(ii) Securities	0
(iii) Other assets	0
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	7,586,299
(b) Less:	
(i) Accrued Expenses	44,590
(ii) Due to Head Office	1,163,713
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 436,660
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,209,620
(iv) Short-term self-liquidating trade-related contingents	20% 6,799
Total Foreign Bank Branch Liabilities	<b>B</b> 6,422,586
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	6.34

BNP Paribas

# FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2020  
(in thousands of dollars)

	As at quarter-end
<b>Foreign Bank Branch Deposit</b>	
Qualifying Assets	
(a) Pre-approved asset classes	
(i) Cash	407,000
(ii) Securities issued or guaranteed by Canada	-
(iii) Securities issued or guaranteed by a Canadian province	-
(iv) Securities issued or guaranteed by a Canadian municipal or school corporation	-
(v) BAs accepted by a Schedule I or II bank (other than an affiliate)	-
(vi) BAs accepted by a Schedule III bank (other than an affiliate)	-
(b) Assets approved by the Superintendent	
(i) Deposits with regulated financial institutions	-
(ii) Securities	-
(iii) Other assets	-
Total Foreign Bank Branch Deposit	<b>A</b> 407,000
<b>Foreign Bank Branch Liabilities</b>	
(a) Total Balance Sheet Liabilities	6,665,547
(b) Less:	
(i) Accrued Expenses	43,039
(ii) Due to Head Office	601,173
Credit conversion	
(c) Add: Unrecognized items factor	
(i) Direct credit substitutes	100% 379,136
(ii) Sale & repurchase agreements	100% 0
(iii) Transaction-related contingents	50% 1,164,172
(iv) Short-term self-liquidating trade-related contingents	20% 9,555
Total Foreign Bank Branch Liabilities	<b>B</b> 6,064,374
<b>FBB Deposit Ratio</b>	
Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100)	6.71