

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2025
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,309,527 |
| (b) Less: | |
| (i) Accrued Expenses | 154,640 |
| (ii) Due to Head Office | 3,882,705 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 426,822 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 16.03 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2025
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,270,840 |
| (b) Less: | |
| (i) Accrued Expenses | 131,590 |
| (ii) Due to Head Office | 3,844,174 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 426,666 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 16.04 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2025
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,303,827 |
| (b) Less: | |
| (i) Accrued Expenses | 135,015 |
| (ii) Due to Head Office | 3,890,880 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 412,947 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 16.57 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2024
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,411,292 |
| (b) Less: | |
| (i) Accrued Expenses | 159,798 |
| (ii) Due to Head Office | 3,969,083 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 442,209 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 15.47 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2024
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,471,347 |
| (b) Less: | |
| (i) Accrued Expenses | 190,675 |
| (ii) Due to Head Office | 4,000,657 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 470,690 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 14.54 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2024
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,459,759 |
| (b) Less: | |
| (i) Accrued Expenses | 141,592 |
| (ii) Due to Head Office | 4,043,707 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 416,052 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 16.45 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2024
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 68,430 |
| (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 | A 68,430 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,517,575 |
| (b) Less: | |
| (i) Accrued Expenses | 165,701 |
| (ii) Due to Head Office | 4,048,075 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 469,500 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 14.58 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2023
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 67,773 |
| (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 | A 67,773 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,534,359 |
| (b) Less: | |
| (i) Accrued Expenses | 150,208 |
| (ii) Due to Head Office | 4,065,845 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 468,514 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 14.47 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2023
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 67,049 |
| (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 | A 67,049 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,531,808 |
| (b) Less: | |
| (i) Accrued Expenses | 139,769 |
| (ii) Due to Head Office | 4,102,052 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 429,756 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 15.60 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2023
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 95,998 |
| (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 | A 95,998 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,431,314 |
| (b) Less: | |
| (i) Accrued Expenses | 114,697 |
| (ii) Due to Head Office | 4,021,665 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 409,649 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 23.43 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2023
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 5,996 |
| (ii) Securities issued or guaranteed by Canada | 89,838 |
| (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 | A 95,834 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,383,382 |
| (b) Less: | |
| (i) Accrued Expenses | 120,318 |
| (ii) Due to Head Office | 3,998,826 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 384,556 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 24.92 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2022
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 4,909 |
| (ii) Securities issued or guaranteed by Canada | 89,860 |
| (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 | A 94,769 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,418,915 |
| (b) Less: | |
| (i) Accrued Expenses | 169,534 |
| (ii) Due to Head Office | 3,961,281 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 457,634 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 20.71 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2022
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 4,897 |
| (ii) Securities issued or guaranteed by Canada | 89,088 |
| (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 | A 93,985 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,473,426 |
| (b) Less: | |
| (i) Accrued Expenses | 139,881 |
| (ii) Due to Head Office | 4,038,140 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 435,286 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 21.59 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2022
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,617 |
| (ii) Securities issued or guaranteed by Canada | 89,909 |
| (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 | A 93,526 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 4,240,763 |
| (b) Less: | |
| (i) Accrued Expenses | 130,444 |
| (ii) Due to Head Office | 3,804,771 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 435,992 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 21.45 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2022
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,633 |
| (ii) Securities issued or guaranteed by Canada | 89,748 |
| (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 | A 93,381 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 5,768,663 |
| (b) Less: | |
| (i) Accrued Expenses | 127,966 |
| (ii) Due to Head Office | 5,276,423 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 492,240 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 18.97 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2021
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,372 |
| (ii) Securities issued or guaranteed by Canada | 89,990 |
| (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 | A 93,362 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,786,822 |
| (b) Less: | |
| (i) Accrued Expenses | 436,066 |
| (ii) Due to Head Office | 6,935,432 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 851,390 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 10.97 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2021
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,387 |
| (ii) Securities issued or guaranteed by Canada | 89,906 |
| (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 | A 93,293 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,465,547 |
| (b) Less: | |
| (i) Accrued Expenses | 465,563 |
| (ii) Due to Head Office | 6,605,658 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 859,889 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 10.85 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2021
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,400 |
| (ii) Securities issued or guaranteed by Canada | 74,803 |
| (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 | A 78,203 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,152,014 |
| (b) Less: | |
| (i) Accrued Expenses | 283,400 |
| (ii) Due to Head Office | 6,484,992 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 667,022 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 11.72 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2021
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,414 |
| (ii) Securities issued or guaranteed by Canada | 74,790 |
| (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 | A 78,204 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,062,351 |
| (b) Less: | |
| (i) Accrued Expenses | 262,482 |
| (ii) Due to Head Office | 6,442,524 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 619,827 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 12.62 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q4 - 2020
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,428 |
| (ii) Securities issued or guaranteed by Canada | 74,905 |
| (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 | A 78,333 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,627,634 |
| (b) Less: | |
| (i) Accrued Expenses | 437,989 |
| (ii) Due to Head Office | 6,811,789 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 815,845 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 9.60 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q3 - 2020
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,440 |
| (ii) Securities issued or guaranteed by Canada | 62,089 |
| (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 | A 65,529 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,430,745 |
| (b) Less: | |
| (i) Accrued Expenses | 288,533 |
| (ii) Due to Head Office | 6,763,807 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 666,938 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 9.83 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q2 - 2020
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,452 |
| (ii) Securities issued or guaranteed by Canada | 62,012 |
| (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 | A 65,464 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,471,810 |
| (b) Less: | |
| (i) Accrued Expenses | 43,722 |
| (ii) Due to Head Office | 6,897,764 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 574,046 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 11.40 |

Capital One, National Association

FOREIGN BANK BRANCH DEPOSIT REQUIREMENT REPORT

As At Q1 - 2020
(in thousands of dollars)

| | As at quarter-end |
|--|----------------------|
| Foreign Bank Branch Deposit | |
| Qualifying Assets | |
| (a) Pre-approved asset classes | |
| (i) Cash | 3,463 |
| (ii) Securities issued or guaranteed by Canada | 62,070 |
| (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 | A 65,533 |
| Foreign Bank Branch Liabilities | |
| (a) Total Balance Sheet Liabilities | 7,845,376 |
| (b) Less: | |
| (i) Accrued Expenses | 46,157 |
| (ii) Due to Head Office | 7,316,702 |
| Credit conversion | |
| (c) Add: Unrecognized items factor | |
| (i) Direct credit substitutes | 100% 0 |
| (ii) Sale & repurchase agreements | 100% 0 |
| (iii) Transaction-related contingents | 50% 0 |
| (iv) Short-term self-liquidating trade-related contingents | 20% 0 |
| Total Foreign Bank Branch Liabilities | B 528,674 |
| FBB Deposit Ratio | |
| Foreign Bank Branch deposit as a % of Foreign Bank Branch liabilities (A/B *100) | 12.40 |