

CIBC Mellon Trust Company
Basel III Leverage Ratio

		Q3 2017	Q4 2017	Q1 2018	Q2 2018	Q3 2018
Modified Leverage Ratio Disclosure Template						
On Balance Sheet Exposures						
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	13,198,255	12,125,623	14,360,088	12,755,403	13,755,810
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	-	-	-	-	-
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	13,198,255	12,125,623	14,360,088	12,755,403	13,755,810
Derivative Exposures						
11	Total Derivative Exposures	-	-	-	-	-
Securities financing transaction exposures						
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	1,751,161	2,161,945	2,164,512	2,203,660	2,005,437
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-	-	-	-
14	Counterparty credit risk (CCR) exposure for SFTs	317	-	65	174	384
15	Agent transaction exposures	-	-	-	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	1,751,478	2,161,945	2,164,577	2,203,834	2,005,821
Other off-balance sheet exposures						
19	Off-balance sheet items	-	-	-	-	-
Capital and Total Exposures						
20	Tier 1 capital	691,494	710,773	704,790	713,252	726,676
21	Total Exposures (sum of lines 3, 11, 16 and 19)	14,949,733	14,287,568	16,524,665	14,959,237	15,761,631
Leverage Ratios						
22	Basel III leverage ratio	4.63%	4.97%	4.27%	4.77%	4.61%