

CIBC Mellon Trust Company
Basel III Leverage Ratio

		Q1 2018	Q2 2018	Q3 2018	Q4 2018	Q1 2019
Modified Leverage Ratio Disclosure Template						
On Balance Sheet Exposures						
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	14,360,088	12,755,403	13,755,810	14,135,656	11,087,067
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)	14,360,088	12,755,403	13,755,810	14,135,656	11,087,067
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	2,164,512	2,203,660	2,005,437	2,046,034	2,039,221
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-	-	-	-
14	Counterparty credit risk (CCR) exposure for SFTs	65	174	384	285	6,939
15	Agent transaction exposures	-	-	-	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	2,164,577	2,203,834	2,005,821	2,046,319	2,046,160
Other off-balance sheet exposures						
19	Off-balance sheet items	-	-	-	-	-
Capital and Total Exposures						
20	Tier 1 capital	704,790	713,252	726,676	738,082	793,156
21	Total Exposures (sum of lines 3, 11, 16 and 19)	16,524,665	14,959,237	15,761,631	16,181,975	13,133,227
Leverage Ratios						
22	Basel III leverage ratio	4.27%	4.77%	4.61%	4.56%	6.04%