

# CIBC Mellon Trust Company

## Basel III Leverage Ratio

	Q3 2021	Q4 2021	Q1 2022	Q2 2022	Q3 2022	
<b>Modified Leverage Ratio Disclosure Template</b>						
<b>On Balance Sheet Exposures</b>						
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	14,664,664	12,466,647	15,523,857	14,971,467	18,656,659
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)	-	-	-	-	-
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)	-	-	-	-	-
4	(Asset amounts deducted in determining Tier 1 capital)	-	-	-	-	-
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)	14,664,664	12,466,647	15,523,857	14,971,467	18,656,659
<b>Derivative Exposures</b>						
6	Replacement cost associated with all derivative transactions	-	-	-	-	-
7	Add-on amounts for potential future exposure associated with all derivative transactions	-	-	-	-	-
8	(Exempted central counterparty-leg of client cleared trade exposures)	-	-	-	-	-
9	Adjusted effective notional amount of written credit derivatives	-	-	-	-	-
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	-	-	-	-	-
11	Total derivative exposures (sum of lines 6 to 10)	-	-	-	-	-
<b>Securities financing transaction exposures</b>						
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	3,247,638	4,762,073	4,442,349	3,481,727	2,608,230
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	-	-	-	-	-
14	Counterparty credit risk (CCR) exposure for SFTs	57	853	347	300	143
15	Agent transaction exposures	-	-	-	-	-
16	Total securities financing transaction exposures (sum of lines 12 to 15)	3,247,695	4,762,926	4,442,696	3,482,027	2,608,373
<b>Other off-balance sheet exposures</b>						
17	Off-balance sheet exposure at gross notional amount	-	-	-	-	-
18	(Adjustments for conversion to credit equivalent amounts)	-	-	-	-	-
19	Off-balance sheet items (sum of lines 17 and 18)	-	-	-	-	-
<b>Capital and Total Exposures</b>						
20	Tier 1 capital	1,112,646	1,049,500	1,024,666	854,630	877,139
21	Total Exposures (sum of lines 5, 11, 16 and 19)	17,912,359	17,229,573	19,966,553	18,453,494	21,265,032
<b>Leverage Ratios</b>						
22	Basel III leverage ratio	6.21%	6.09%	5.13%	4.63%	4.12%