

State Street Trust Company Canada

September 30, 2020

Item		Leverage Ratio Framework
On-Balance Sheet exposures		in \$ 000's
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)	423,028
2	(Asset amounts deducted in determining Basel III "all-in" Tier 1 capital)	0
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	423,028
Derivative exposures		
4	Replacement cost associated with all derivative transactions (i.e. net of eligible cash variation margin)	0
5	Add-on amounts for PFE associated with all derivative transactions	0
6	Gross up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	0
7	(Deductions of receivables assets for cash variation margin provided in derivative transactions)	0
8	(Exempted CCP-leg of client cleared trade exposures)	0
9	Adjusted effective notional amount of written credit derivatives	0
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0
11	Total derivative exposures (sum of lines 4 to 10)	0
Securities financing transaction exposures		
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions	0
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0
14	Counterparty credit risk (CCR) exposure for SFTs	0
15	Agent transaction exposures	0
16	Total securities financing transaction exposures (sum of lines 12 to 15)	0
Other off-balance sheet exposures		
17	Off-balance sheet exposure at gross notional amount	0
18	(Adjustments for conversion to credit equivalent amounts)	0
19	Off-balance sheet items (sum of lines 17 and 18)	0
Capital and Total Exposures		
20	Tier 1 capital	381,712
21	Total Exposures (sum of lines 3, 11, 16 and 19)	423,028
Leverage Ratios		
22	Basel III leverage ratio	90.23%