

# State Street Trust Company Canada

		September 30, 2023	
Modified Capital Disclosure Template		All-in	Transitional
Common Equity Tier 1 capital: instruments and reserves			
1	Directly issued qualifying common share capital (and equivalent for non-joint stock companies) stock surplus	54,513	
2	Retained earnings	127,219	
3	Accumulated other comprehensive income (and other reserves)	0	
4	<i>Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock</i>	N/A	
5	Common share capital issued by subsidiaries and held by third parties (amount allowed in	N/A	
6	Common Equity Tier 1 capital before regulatory adjustments	181,732	
Common Equity Tier 1 capital: regulatory adjustments			
28	Total regulatory adjustments to Common Equity Tier 1	N/A	
29	Common Equity Tier 1 capital (CET1)	181,732	
Additional Tier 1 capital: instruments			
30	Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	N/A	
31	of which: classified as equity under applicable accounting standards	N/A	
32	of which: classified as liabilities under applicable accounting standards	N/A	
33	<i>Directly issued capital instruments subject to phase out from Additional Tier 1</i>	N/A	
34	Additional Tier 1 instruments (and CET1 instruments not included in row 5) issued by held by third parties (amount allowed in group)	N/A	
35	of which: instruments issued by subsidiaries subject to phase out	N/A	
36	Additional Tier 1 capital before regulatory adjustments	N/A	
Additional Tier 1 capital: regulatory adjustments			
43	Total regulatory adjustments to Additional Tier 1 capital	N/A	
44	Additional Tier 1 capital (AT1)	N/A	
45	Tier 1 capital (T1 = CET1 + AT1)	181,732	
Tier 2 capital: instruments and allowances			
46	Directly issued qualifying Tier 2 instruments plus related stock surplus	N/A	
47	<i>Directly issued capital instruments subject to phase out from Tier 2</i>	N/A	
48	Tier 2 instruments (and CET1 and AT1 instruments not included in rows 5 or 34) issued by held by third parties (amount allowed in group Tier 2)	N/A	
49	of which: instruments issued by subsidiaries subject to phase out	N/A	
50	Collective allowances	N/A	
51	Tier 2 capital before regulatory adjustments	%	
Tier 2 capital: regulatory adjustments			
57	Total regulatory adjustments to Tier 2 capital	N/A	
58	Tier 2 capital (T2)	N/A	
59	Total Capital (TC = T1 + T2)	181,732	
60	Total risk-weighted assets	613,250	
Capital ratios			
61	Common Equity Tier 1 (as percentage of risk-weighted assets)	29.63%	
62	Tier 1 (as percentage of risk-weighted assets)	29.63%	
63	Total capital (as percentage of risk-weighted assets)	29.63%	
OSFI all in target			
69	Common Equity Tier 1 capital all-in target ratio	7.00%	
70	Tier 1 capital all-in target ratio	8.50%	
71	Total capital all-in target ratio	10.50%	
Capital instruments subject to phase-out arrangements (CAD 000's) (only applicable between January 1, 2013 and January 1, 2022)			
30	Current cap on CET1 instruments subject to phase-out arrangements	N/A	
31	Amount excluded from CET1 due to cap after redemptions and maturities	N/A	
32	Current cap on AT1 instruments subject to phase-out arrangements	N/A	
33	Amount excluded from AT1 due to cap after redemptions and maturities	N/A	
34	Current cap on T2 instruments subject to phase-out arrangements	N/A	
35	Amount excluded from T2 due to cap after redemptions and maturities	N/A	