State Street Trust Company Canada

	Item	December 31, 2021 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)	521,491
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)	521,491
	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**	**463,356**
21	**Total Exposures (sum of lines 3, 11, 16 and 19)**	**521,491**
	Leverage Ratios	
22	**Basel III leverage ratio**	**88.85%**