

	AS OF		
	DECEMBER 31, 2021	SEPTEMBER 30, 2021	DECEMBER 31, 2020
ASSETS			
Cash and cash equivalents	\$ 261	\$ 212	\$ 156
Collateralized agreements	384	400	250
Customer and other receivables	161	172	121
Trading assets	375	393	394
Investments	89	87	89
Loans	158	143	116
Other assets	35	36	37
Total assets	\$ 1,463	\$ 1,443	\$ 1,163
LIABILITIES AND SHAREHOLDERS EQUITY			
Deposits	\$ 364	\$ 333	\$ 260
Collateralized financings	230	229	174
Customer and other payables	252	252	191
Trading liabilities	181	204	154
Unsecured short-term borrowings	47	49	53
Unsecured long-term borrowings	254	243	213
Other liabilities	25	27	22
Total liabilities	1,353	1,337	1,067
Shareholders equity	110	106	96
Total liabilities and shareholders equity	\$ 1,463	\$ 1,443	\$ 1,163

Capital Ratios and Supplementary Leverage Ratio (unaudited)^{3,4}

\$ in billions

	AS OF		
	DECEMBER 31, 2021	SEPTEMBER 30, 2021	DECEMBER 31, 2020
Common equity tier 1 capital	\$ 96.3	\$ 93.3	\$ 81.6
STANDARDIZED CAPITAL RULES			
Risk-weighted assets ^{5,6}	\$ 677	\$ 664	\$ 554
Common equity tier 1 capital ratio ⁶	14.2%	14.1%	14.7%
ADVANCED CAPITAL RULES			
Risk-weighted assets	\$ 648	\$ 672	\$ 610
Common equity tier 1 capital ratio	14.9%	13.9%	13.4%
SUPPLEMENTARY LEVERAGE RATIO			
Supplementary leverage ratio	5.6%	5.6%	7.0%

Average Daily VaR (unaudited)^{3,4}

\$ in millions

	THREE MONTHS ENDED		
	DECEMBER 31, 2021	SEPTEMBER 30, 2021	DECEMBER 31, 2020
RISK CATEGORIES			
Interest rates	\$ 58	\$ 58	\$ 57
Equity prices	34	40	50
Currency rates	15	12	14
Commodity prices	32	22	20
Diversification effect	(56)	(52)	(57)
Total	\$ 83	\$ 80	\$ 84

YEAR ENDED	
DECEMBER 31, 2021	DECEMBER 31, 2020
\$ 60	\$ 71
43	55
13	23
25	20
(55)	(75)
\$ 86	\$ 94