

Bank Name	The Bank of New York Mellon
LEI Code	MMYX0N4ZEZ13Z4XCG897
Country Code	BE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,369	3,509	3,299	3,166	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,369	3,509	3,299	3,166	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,369	3,509	3,299	3,166	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,369	3,509	3,299	3,166	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,369	3,509	3,299	3,166	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,369	3,509	3,299	3,166	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	6,474	5,577	6,178	6,856	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	6,474	5,577	6,178	6,856	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	52.05%	62.93%	53.39%	46.18%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	52.05%	62.93%	53.39%	46.18%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Tier 1 (as a percentage of risk exposure amount) - transitional definition	52.05%	62.93%	53.39%	46.18%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	52.05%	62.93%	53.39%	46.18%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Total capital (as a percentage of risk exposure amount) - transitional definition	52.05%	62.93%	53.39%	46.18%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	52.05%	62.93%	53.39%	46.18%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	32,811	30,195	31,863	45,555	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	10.27%	11.62%	10.35%	6.95%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,369	3,509	3,299	3,166	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,369	3,509	3,299	3,166	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	32,811	30,195	31,863	45,555	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	32,811	30,195	31,863	45,555	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	10.27%	11.62%	10.35%	6.95%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	10.27%	11.62%	10.35%	6.95%	[A.2]/[B.2]	



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		(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	3,369	3,509	3,299	3,166	C 01.00 (r0010,r0010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,369	3,509	3,299	3,166	C 01.00 (r0020,r0010)	Article 50 of CRR
	A.1.1	instruments)	1,788	1,788	1,788	1,788	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1,523	1,752	1,752	1,752	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	69	27	-185	-308	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-13	-13	-13	-13	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-26	-67	-66	-65	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) COR
	A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	0	0	0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	-6	-7	-6	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 05.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(26), 36(1) point (4) (i) and 89 to 91 of GRs; Articles 36(1) point (4) (i), 24(1) point (b), 24(1) point (b) and 236 of GRs; Articles 36(1) point (b) (ii) and 378(3) of GRs; Articles 36(1) point (b) (iii) and 135(4) of GRs and Articles 36(1) point (b) (iv) and 135(4) of GRs.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h): 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CBR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CBR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foresecable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	28	29	29	18	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,369	3,509	3,299	3,166	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 03.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0950,c0010) + C 01.0	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	6,474	5,577	6,178	6,856	C 02.00 (10010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	52.05%	62.93%	53.39%	46.18%	CA3 (1)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	52.05%	62.93%	53.39%	46.18%	CA3 (3)	
Transitional period	C.3	TOTAL CAPITAL RATIO (transitional period)	52.05%	62.93%	53.39%	46.18%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,369	3,509	3,299	3,166	[A1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0.0)]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	52.05%	62.93%	53.39%	46.18%	A.4.3.0.0) [D.1]/[8-8.1]	
Fully loaded ¹	-	Adjustments to CET1 due to IFRS 9 transitional arrangements	32.03%	02.93%	33.3976	46.1876	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to A i 1 due to IFRS 9 transitional arrangements Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (10440,c0030)	
	-						C 05.01 (10440,c0030)	
	•	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	c and (rowelcose)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" —clease note that this minth lead to differences to fully loaded CET1 capital ratio exhibitation by the particularity behavior. In this Pillar 3 disclosure



Overview of Risk exposure amounts

					1
		RW	As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Secuntisations) ¹	4,526	3,550	4,051	4,493	$ \begin{array}{lll} C\ 0.200\ (r6040,\ c0010)\ - (C\ 0.700\ (r6090,\ c0220,\ s001)\ +\ C\ 0.700\ (r0110,\ c0220,\ s001)\ +\ C\ 0.801\ (r0040,\ c0220,\ s001)\ +\ C\ 0.801\ (r0040,\ c0220,\ s001)\ +\ C\ 0.801\ (r0040,\ c0220,\ s002)\ +\ C\ 0.801\ (r0040,\ c0220,\ s0020)\ +\ C\ 0.801\ (r0040,\ c0220,\ s02200,\ s02200,\ s02200,\ s02200,\ s02200,\ s02200,\ s02200,\ s022000,\ s022000,\ s022000,\ s0220000000000000000000000000000000000$
Of which the standardised approach	4,526	3,550	4,051	4,493	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02,00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	454	462	536	723	C 07.00 (10990, c3220, s001) + C 07.00 (10110, c3220, s001) + C 07.00 (10130, c3220, s001) + C 08.01 (10040, c3250, s002) + C 08.01 (10050, c3250, s002) +
Credit valuation adjustment - CVA	99	109	123	149	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	31	30	27	29	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	151	196	210	230	C 02.00 (r0520, c0010)
Of which the standardised approach	151	196	210	230	C 02,00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c9601)*12.5+C 20.00 (r0010;c0493)*12.5+HAX(C 24.00(r0010, c0090);C 24.00(r0010,c0100);C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,213	1,231	1,231	1,231	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	1,213	1,231	1,231	1,231	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02,00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	6,474	5,577	6,178	6,856	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



2022 EU-wide Transparency Exercise P&L The Bank of New York Mellon

(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	179	237	58	129
Of which debt securities income	68	90	23	50
Of which loans and advances income	33	44	10	29
Interest expenses	98	132	31	79
(Of which deposits expenses)	31	40	7	31
(Of which debt securities issued expenses)	0	0	0	0
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	380	510	130	289
Gains or (·) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	1	3	2	2
Gains or (-) losses on financial assets and liabilities held for trading, net	37	54	17	38
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	0	0	1
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	1	2	0	0
Net other operating income /(expenses)	2	3	0	0
TOTAL OPERATING INCOME, NET	502	677	175	381
(Administrative expenses)	243	331	85	175
(Cash contributions to resolution funds and deposit guarantee schemes)	20	20	25	32
(Depreciation)	12	17	5	9
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	8	11	5	33
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	8	11	5	33
Of which pending legal issues and tax litigation ¹	0	-14	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-1	-1	1	12
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-1	-1	1	12
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	219	298	54	120
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	166	229	38	91
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	166	229	38	91
Of which attributable to owners of the parent	166	229	38	91

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 To IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	21			As of 31	/12/2021			As of 31	/03/2022			As of 30	06/2022		
		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hieran	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	27,151				23,943				28,387				25,441				IAS 1.54 (i)
Financial assets held for trading	413	0	413	0	368	0	368	0	542	0	542	0	954	0	954	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	0	0	0	0	3	0	3	0	3	0	3	0	4	0	4	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	12,611	12,454	157	0	12,653	12,503	149	0	12,158	12,015	143	0	12,026	11,870	157	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	3,126				2,390				3,479				4,215				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	0	0	0	0	0	0	0	0	0	0	0	0	2	0	2	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	505				600				726				799				
TOTAL ASSETS	43,806				39,957				45,296				43,440				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)		ı	As of 30/09/20	21					As of 31	/12/2021					As of 31	/03/2022					As of 30,	06/2022			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	carrying amou	unt ⁽²⁾	Accum	nulated impairn	ient ⁽²⁾	Gros	s carrying amou	ınt ⁽²⁾	Accur	nulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairm	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	12,611	0	0	0	0	0	12,653	0	0	0	0	0	12,158	0	0	0	0	0	12,027	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	186	0	0	0	0	0	153	0	0	0	0	0	606	0	0	0	0	0	1,118	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	2,939	0	0	0	0	0	2,237	0	0	0	0	0	2,873	0	0	0	0	0	3,098	0	0	0	0	0	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽P) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

The Bank of New York Mellon

(mln EUR)

		Carrying	j amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	300	317	491	881	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	39,327	35,469	40,586	38,470	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ^L	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	0	0	0	2	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	156	149	152	177	IAS 37.10; IAS 1.54(I)
Tax liabilities	75	59	39	26	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	375	368	604	531	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	40,233	36,361	41,872	40,087	IAS 1.9(b);IG 6
TOTAL EQUITY	3,573	3,595	3,424	3,353	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	43,806	39,957	45,296	43,440	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

The Bank of New York Mellon

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		300	317	491	882	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	568	84	69	85	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	568	81	69	85	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	155	203	138	144	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	155	203	138	143	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	9,504	6,529	8,822	9,518	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	5,291	3,232	5,147	5,720	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	29,026	28,580	31,478	28,664	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	28,821	28,410	31,315	28,573	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	44	37	46	25	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	44	37	46	25	ECB/2013/33 Annex 2.Part 2.9.1
	Households	2	0	0	0	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	2	0	0	0	Annex V.Part 1.42(f), 44(c)
Debt securities issued		0	0	0	0	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		29	35	34	33	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		39,627	35,786	41,077	39,353	



2022 EU-wide Transparency Exercise Market Risk

The Bank of New York Mellon

	SA					,	M									IM						
	-		VaR (Memorai	ndum item)	STRESSED VaR (Memorandum item)	AND MIC	NTAL DEFAULT GRATION RISK 'AL CHARGE	ALL PRICE	RISKS CAPIT	TAL CHARGE		VaR (Memora	andum item)	STRESSED VaR (I	Memorandum item)	INCREI DEFAU MIGRATI CAPITAL	ON RISK	ALL PRICE	RISKS CAPITA FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVG)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30	/09/2021									As of 31/1	12/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities	53 53 0	100 100 0	0 0 0	0 0 0	0 0 0	0 0 0							0 0 0	0 0 0	0 0 0	0 0 0						
Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 98	0 0 96	0 0 0	0 0	0 0	0 0 0							0 0 0	0 0 0	0 0	0 0						
Total	151	196	ŏ	ŏ	ő	ŏ	0	0	0	0	0	0	ő	ŏ	ŏ	ő	0	0	0	0	0	0
	As of 31/03/2022	As of 30/06/2022				As of 31,	/03/2022									As of 30/0	06/2022					
Traded Debt Instruments	150	116	0	0	0	0							0	0	0	0						
Of which: General risk	150	116	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	0	1	0	0	0	0							0	0	0	0						
Foreign exchange risk	60	113	0	ő	0	ő							0	ő	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	210	230	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



The Bank of New York Mellon

					Standardisi	d Approach			
			As of 30/	09/2021			As of 31,	12/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)							72	
	Central governments or central banks	21,507 796	22,816 1,203	57 17		22,931 863	24,280 1,284	17	
	Regional governments or local authorities Public sector entities	/96 1.874	1,203	109		1,856	1,284	17	
	Multilateral Development Banks	603	603	109		480	480		
	International Organisations	369	369	0		368	368	0	
	Institutions	13.172	6.764	1.958		9.220	5.748	1,639	
	Cornorates	7.520	3,359	2.118		6.991	2.550	1,427	
	of which: SME	0	0	0		0	0	. 0	
	Retail	0	0	0		0	0	0	
Consolidated data	of which: SME	0	0	0		0	0	0	
COI ISOIIUALEU UALA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	1,286	1,286	129		1,088	1,088	109	
	Claims on institutions and comprates with a ST credit assessment			107		43	0	106	
	Collective investments undertakings (CIU)	43	9	107		43	8	106	
	Eouitv Other exeosures	482	487	486		528	3 526	529	
	Other exposures Standardised Total ²	47.653	37,706	4.980		44,370	37.163	4.011	
	sureatistical	(2) Standardised Total does no (2) Standardised Total does no (3) Only the most relevant coun- calculated as of last quarter	osure value, is reported before include the Securitisation pos	taking into account any effect tion unlike in the results prior I	due to credit conversion factor to the 2019 exercise.	or credit risk mitigation techniq	ues (e.g. substitution effects).	•	kuni,

		Concession on the squares										
					Standardisc	d Approach						
			As of 30,	09/2021			As of 31,	12/2021				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %) Central governments or central banks	6,236	6.648	0		7.241	7.684					
	Regional governments or local authorities	553	960	i i		620	1.041	0				
	Public sector entities	920	101	i o		914	49	i i				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	319	317	64		259	257	52				
	Corporates	240	240	219		50	50	45				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
GERMANY	of which: SME	0	0	0		0	0	0				
OLIG BUT	Secured by mortoages on immovable property	٥	0	0		0	0	0				
	of which: SME Exposures in default		0	0		0	0	0				
	Exposures in default Items associated with particularly high risk	ů		0		0	0		0			
	Covered bonds	322	322	32		342	347	34				
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0				
	Collective investments undertakings (CIU)	43	9	107		43	8	106				
	Equity	0	0	0		0	0	0				
	Other exposures	32	32	32		115	115	115				
	Standardised Total ²				0				0			

		exposures, but includes general credit risk adjustments.										
					Standardisc	d Approach						
			As of 30,	09/2021			As of 31,	12/2021				
		Original Exposure ³	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
NETHERLANDS	Cont. (III., %) Cont.	3,943 0 0 0 0 601 3,048 0 0 0 0 0 0	3,962 0 0 0 582 157 0 0 0 0 0 0 0	0 0 0 0 116 136 0 0 0 0 0 0 0 0	0	3,958 0 0 0 0 0 575 3,276 0 0 0 0 0 0 0 0	3,958 0 0 0 0 0 575 84 0 0 0 0 0 0 0 0 0 0 0	0 0 0 115 66 0 0 0 0 0	ō			
	Standardised Total ²	Ů			0				0			

**Opposit appears, solids Exposers value, is reported from the last parts parts are offert date to result converse from or could not engagine uschapped (a.g. admittation effects).

(2) That is not applicate and provisions or promoting of contrappily encludes those for soundation reposers, additional valuation adjustments (AUA) and other own finals adjustments are provisions of provisions. An exposure provision and applications of provisions and provisions are provided to the proposers, the AUA contraction of the adjustments (AUA) and other own finals adjustments (AUA).

					Standardisc	d Approach			
			As of 30/	09/2021			As of 31,	/12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Contral decommental or control basis in Acquisition (Acquisition of Acquisition and Consoleration of Acquisition and Consoleration of Acquisition of Acquisi	810 0 0 6,071 379 0 0 0 0 0 0	810 0 0 0 0 322 329 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 184 0 0 0 0 0 0 0 0 0	0	1,300 0 0 0 3,002 354 0 0 0 0 0 0 0	1,300 0 0 0 255 354 0 0 0 0 0 0 0	0 0 0 0 61 172 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²								

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.										
					Standardisi	ed Approach						
			As of 30/	09/2021			As of 31	/12/2021				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
BELGIUM	Central conveniences or central salessis Beniched conveniences for plant attention Beniched convenience for plant attention Beniched and Transcatteria Beniched and Transcatteria Beniched and Transcatteria Beniched and Bentice and Beniched and Beniched and Beniched and Beniched and Ben	7,270 0 0 0 48 141 141 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7,413 0 0 46 46 141 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 28 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	7,262 0 0 0 80 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7,405 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 16 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0			
1	Standardised Total ²								1			



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon

	The Bank of New York Mellon								
					Standardise	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
CANADA	Similar Section of the Control of Section Sect	0 159 278 0 0 1,808 31 0 0 0 0 0 0 0 0	0 159 228 0 0 1,808 3 1 0 0 0 0 0 0 0	0 0 35 0 0 0 262 25 0 0 0 0 0 0 0	0	0 159 281 0 0 1,853 0 0 0 0 0 0 0 0	0 159 281 0 0 1,653 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 35 0 0 331 24 0 0 0 0 0 0	0
	•	(1) Original exposure, unlike Ex	manuscration is assessed before	taking into property your officer	due to confit convenien factors	as could sick enhancing technique	use (on exhetitation offsets)		

		(2) Total while adjustments and professes for counterparty excusses crose for securiosation exposures, accessors apparatuments (AVAs) and corner over number accessors related to the exposures, for the excellent apparatuments (AVAs) and corner over number accessors related to the exposures, for the exposures of the exposure of t										
					Standardisc	d Approach						
			As of 30	/09/2021			As of 31	/12/2021				
	(min EUR. %)	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
LUXEMBOURG	Control descriments or coins is always of the Section of Section o	1,221 0 0 139 0 45 955 0 0 0 0 0	1,229 0 0 139 0 45 260 0 0 0 0 0	213 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1,220 0 0 3 5 5 1,069 0 0 0 0 0 0	1,228 0 0 0 5 5 117 0 0 0 0 0	0 0 0 0 12 72 0 0 0 0 0 0	0			
	Other exosures Standardised Total	0	ō	0	0	0	0	ō	0			

		exposures, but includes general credit risk adjustments.											
					Standardisc	d Approach							
			As of 30,	09/2021		As of 31/12/2021							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²				
	(min EUR. %) Central governments or central banks	506	842	0		448	827	0					
	Regional governments or local authorities Public sector entities	0 179	0	0		0 221	0	0					
	Multilateral Development Banks International Organisations	0	0	0		0	0	0					
	Institutions Corporates	655 61	347 61	69 48		567 30	257 30	51 20					
	of which: SME Retail	0	0	0		0	0	0					
FRANCE	of which: SME Secured by mortuages on immovable property	0	0	0		0	0	0					
	of which: SME Exposures in default	0	0	0	0	0	0						
	Items associated with particularly high risk Covered bonds	0	0	0		0	0						
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0						
	Equity Other exposures	0 2	0 2	0 2		0 2	0 2	0 2					
	Standardised Total ²								l				

		exposures, but includes gene	exposumes, but includes general credit risk adjustments.										
					Standardise	d Approach							
			As of 30	09/2021		As of 31/12/2021							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²				
	(min EUR, %) Central governments or central banks	142	142	0		144	144	0.					
	Regional governments or local authorities Public sector entities	0	0	0		0	0						
	Multilateral Development Banks International Organisations	0	0	0		0	0						
	Institutions	ő	ő	ő		o o	ő	ő					
	Corporates of which: SME	1,382	1,141	333		1,196	1,033	268					
	Retail	0	0	0		0	0						
UNITED KINGDOM	of which: SME Secured by mortoaces on immovable property	0	0	0		0	0	0					
	Secured by mortoaces on immovable property of which: SME	0	0	0		0	0						
	Exposures in default	0	0	0	0	0	0	0					
	Items associated with particularly high risk Covered bonds	0	0	0		0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
	Collective investments undertakings (CIU) Equity	0	0	0		0	0						
	Other exposures	2	2	2		2	2	2					
	Standardised Total ²												

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds eductions related to the exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	12/2021			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities Public sector entities		0	0		0	0	0			
	Multilateral Development Banks	365	365	0		480	480	0			
	International Organisations	321	321	0		368	368	0			
	Institutions	0	0	0		0	0	0			
	Corporates of which: SME	i i		0		0	0				
	Retail	0	ō	ō		0	0	0			
Other Countries	of which: SME	0	0	0		0	0	0			
Other Countries	Secured by mortoages on immovable property	0	0	0		0	0	0			
	of which: SME Exposures in default			0		0	0				
	Items associated with particularly high risk	ő	o o	0		0	o o	0	·		
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0				
	Collective investments undertakings (CIU) Equity	, i		1			0				
	Other exposures	ő	o o	o o		0	ő				
	Standardised Total ²				0				0		

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(min EUR. *%)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
IRELAND	Central governments or central sharis Regional governments or local arthritis Multimaria University of the Constitution Full international Constitution Lenkroline Lenkroline Gravition St. Graviti	769 0 0 13 187 0 0 0 0 0 0 0 0 0 0	769 0 0 13 187 0 0 0 0 0 0 0 0	1 0 0 5 186 0 0 0 0 0 0 0 0 0	0	804 0 0 6 58 0 0 0 0 0 0 0 0 0	804 0 0 0 0 0 6 58 58 0 0 0 0 0 0 0	1 0 0 3 3 58 0 0 0 0 0 0 0 0 0 0 0 3 3 5 8 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²								1



The Bank of New York Mellon

		Standardised Approach									
			As of 31,	03/2022		As of 30/06/2022					
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	entral oovernments or central banks egional governments or local authorities	23,374 777	24,759 1,237	60 17		21,777 828	23,278 1,316	74 20			
Pul	ublic sector entities	2,243	1,159	181		2,736	1,297	200			
	ultilateral Development Banks	741 214	741 214	0		1,000 223	1,000 223	0			
	nternational Organisations astitutions	12,853	6,488	1,478		11,459	6,625	1,690			
	propriates	6,393	2,993	1,881		5,620	3,033	2.113			
	of which: SME	0	0	0		0	0	. 0			
	etail	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
Sec	ecured by mortoages on immovable property	0				0	0	0			
	orwinen: SHE	0	0		0		0	0			
	ems associated with particularly high risk	ō	ō	ō	_	ō	ō	0			
	overed bonds	1,078	1,078	108		962	962	96			
	laims on institutions and cornorates with a ST credit assessment	0	0	0		0	0	0			
	ollective investments undertakinos (CIU)	41	8	101		39	8	97			
	outv ther exposures	662	662 662	3 760		759	759	922			
	ther excosures tandardised Total ²	48.378	39,344	4,587	2	45,409	38,505	5.217	14		

(1) Original separate, unlike Exposure value, is exposed before laking the account any reflect due to credit convenion factors or credit nike mitigation techniques (e.g., substitution effects).

(2) Standardsed Totel does not include the Socialisation position unlike in the results prior to the 2009 assertion.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of countriesparty covering up to 199% of total original exposure or Top 10 countries stellar disclosed.

		calculated as of last quarter									
Standardised Approach											
As of 31/03/2022	As of 3	0/06/2022									
Original Exposurs* Exposurs Valus* Eliak exposurs amount: Valus edjustaments and providings* Original Exposure	re¹ Exposure Value¹	Risk exposure amount	Value adjustments and provisions ²								
Central governments or central banks 7,900 8,331 0	8,522 8,9										
Regional governments or local authorities 539 999 0	572 1,0										
Public sector entities 942 50 0	960	12 0									
Multilateral Development Banks 0 0	0	0									
International Organisations 0 0	0	0 0									
Institutions 456 454 93		iS 53									
Corporates 58 58 50	109	102									
of which: SME	0	0									
Retail 0 0 0	0	0									
GERMANY of which: SNE	9	0 0									
Secured by mortoages on immovable property 0 0	0	0									
of which: SME	0	0									
Exposures in default 0 0 0			0								
Items associated with particularly high risk 0 0 0 0 Covered bonds 356 356	356 3										
	330	30									
Claims on institutions and corporates with a ST credit assessment 0 0 0 Collective invastment understakens (CILI) 4 8 5001	20										
Collective investments undertakinos (CIU) 41 8 101	39	97									

		(2) Total value adjustments an exposures, but includes genen		interparty excludes those for se	curitisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
					Standardise	ed Approach			
			As of 31	/03/2022			As of 30	/06/2022	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control deversamente or control sanché Maries acritos empleo de la control de la contr	3,846 0 0 0 0 486 2,459 0 0 0 0 0 0 0	3,946	0 0 0 97 113 0 0 0 0 0 0 7 7	0	3,944 0 0 0 0 394 2,059 0 0 0 0 0 0	3,944 0 0 0 394 231 0 0 0 0 0 0 0	0 0 0 79 197 0 0 0 0 0 0 0 0	0
	Other exposures Standardised Total ²	0	0		0		0	0	0

		exposures, but includes gener		,,					
					Standardise	d Approach			
			As of 31,	03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	1,414	1,414	0		1,494 0	1,494	0	
	Public sector entities	0	0			0	0	0	
	Multilateral Development Banks International Organisations	0	0				0	0	
	Institutions	5,833	257	59		4.511	239	58	
	Corporates	338	338	165		312	312	150	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
ONLIED STATES	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0					0	0	
	Items associated with particularly high risk	ů	0	0	Ü	0	0	0	
	Covered bonds	ō	ō	i i		ō	ō	ō	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
CI Ci Ei	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	61	61	61		73	73	73	
	Chandrad Value								

Age of 31 (23 73022 Age of 30 (04 73022			exposures, but includes gener	al credit risk adjustments.						
Compared Sequence Comp						Standardise	ed Approach			
Control oncomment or control blank Cont				As of 31,	03/2022			As of 30	06/2022	
Control department or control tables 7,253 7,607 0 0 0 0 0 0 0 0 0		(min FED %A)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	BELGIUM	Control accomments or control shacks Control accomment or local submittee Activation of the control of the co	- 0 0 0 0 137 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 137 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 27 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	.0 0 0 250 1 0 0 0 0 0 48 48 44	0 0 0 0 239 1 0 0 0 0 48 48	0 0 0 48 1 1 0 0 0 0 0 0 0 0 0 4 0 0 0 0 0 4 8 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
		Standardised Total ²				0				11



FRANCE

2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	The Bank of New York Mellon								
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
CANADA	Command Accession of the Command Comma	0 155 223 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1555 222 0 1,699 0 0 0 0 0 0	0 0 9 0 339 317 17 0 0 0 0 0 0		0 157 393 0 0 1,933 2.5 0 0 0 0 0 0 0 0	0 157 293 0 1,033 0 0 0 0 0 0 0 0 0	0 0 0 36 0 0 387 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
		(1) Original exposure, unlike Ex	posure value, is reported befo	ne taking into account any effec	t due to credit conversion factor	s or credit risk mitigation techni	ques (e.g. substitution effects)		

		(2) Total value adjustments and exposures, but includes general		anorparty excludes those for se	cunsiation exposures, apptions	Valuation adjustments (ARAS) a	and denier own runds reduction	is related to the	
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central governments or central banks	1.218	1,227			1,217	1.227	0	
	Regional governments or local authorities		. 0	0			. 0	0	
	Public sector entities	0	0	0		0	0	0	
LUXEMBOURG	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	58	58	12		156	156	31	
	Corporates	701	193	173		396	176	158	
	of which: SME	0	0	0		0	0	0	
	Retail		0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortoages on immovable property	9		0			0	0	
	of which: SME Exposures in default						0		
	Exposures in default Items associated with particularly high risk		0		U		0	0	
	Covered bonds	ő	ů o	ŏ		ő	ů o	ő	
	Claims on institutions and corporates with a ST credit assessment		ō	i o		o o	ō	i o	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

Compared September Compare			(2) Total value adjustments an exposures, but includes gener		interparty excludes tridse for se	cunsiation exposures, apptions	i vauacon adjusements (AXAS)	and other own runds reduction	is related to the	
Conjunct Exposure* Exposure Value* Risk exposure amount Value difforment and provided						Standardise	d Approach			
Comparing systems Comp				As of 31,	03/2022			As of 30,	(06/2022	
Control department for control stabilities 140 160 0 135 135 0 135			Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Recipional array remarks or four arthrivities 0 0 0 0 0 0 0 0 0										
Public section milities	i		140	140	0		136	136	0	
Multifacture Configurate Tanks	l		ŏ	ő	ŏ		ő	ů	ő	
Mathematical			0	0	0		0	0	0	
Corporates			0	0	0		0	0	0	
UNITED KINGDOM ## Control of the Co			0	0	0		0	0	0	
UNITED KINGDOM **Confusion Diff **Confusion Di			1,208	893	244		1,101	822	281	
UNITED KINGDOM Service 1 to reconstruct on immovable errorer to Service 1 to reconstruct on immovable errorer to Service 1 to reconstruct on the service 1 to the service 1 t			0	0	0		0	0	0	
UNLIEU XINQUUM Secured in medicates an immovable present			ı o	0	0		0	0	0	
of which: SHE Exposures in default Thomas associated with a verticularly high risk	UNITED KINGDOM		o o	0	0		i i	ō	ō	
Items associated with earticularly high risk 0 0 0 0			0	0	0		0	0	0	
		Exposures in default	0	0	0	0	0	0	0	0
			0	0	0		0	0	0	
Covered bonds 0 0 0 0	Co Cli Co Eo		0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment 0 0 0			0	0	0		0	0	0	
Collective investments undertakinos (CIU)			0	0	0		0	U	0	
South 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0				2	0		
Other excessors				- 4	- 4		-		- 4	

				interparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs)	and other own funds reduction	is related to the	
		exposures, but includes gener	al credit risk adjustments.		Standardise	d Approach			
			As of 31	/03/2022			As of 30,	06/2022	
	(1.89.1)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Other Countries	Comit of control of co	0 0 24 214 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 74 214 210 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 1,000 223 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1,000 22.3 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0
	Other exposures Standardised Total ²	0			0				-

		exposures, but includes gener		unerparty encusies order for se				is reason to the	
					Standardise	ed Approach			
			As of 31	/03/2022			As of 30	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
IRELAND	Control of communication (control of control	767 0 0 0 0 0 0 197 0 0 0 0	767 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0 0 195 0 0 0 0	0	773 0 0 0 0 0 25 124 0 0 0 0	773 0 0 0 0 2 124 0 0 0 0 0	1 0 0 0 0 0 5 122 0 0 0 0 0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CEU) Equity Other exposures Standardised Total Standardised Total	0 0 0 0 45	0 0 0 45	0 0 0 0 45	0	0 0 0 47	0 0 0 0 47	0 0 0 0 47	



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2021					As of 31,	/12/2021		
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Corisonuateu uata	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	/03/2022					As of 30,	/06/2022		
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure amount		Value adjustments
	(min EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Concolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

						Т	he Bank of New York Me	ellon						
							As of 31/12/2021					_		
						Direc	t exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial a	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 0 0 0 225 25	0 0 0 0 0 0 0 5 25			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0	0 0 0 0	0 0 0 0 0		
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
[0 - 3M [3M - 1Y	Cyprus													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic													
10 - 3M 13M - 1Y	Denmark	0 18 0 0 0	0 18 18 18 18 18 18 18 18 18 18 18 18 18	(0 0 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia		10			10	·							



General governments exposures by country of the counterparty

						1	The Bank of New York Me	ellon						
							As of 31/12/2021							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Finland	3 3 3 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [France	(1) 133 155 266 3. 3. 5.5 64	9 159 2 262 2 32 4 54			0 36 0 159 262 0 32 0 54	102	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Germany	66 1:: 155 255; 400 1000 1,000	4 154 2 255 5 405			50 66 17 154 155 155 155 155 155 155 155 155 155	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
0 - 3M	Croatia													
To - 3M	Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hungary													
Total	Ireland	3	8 38 0 0 0 0 0 0 0 0 0 0 0 0 0	(37 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	Italy	36 (12) (5) (3)	30 30 30 30 30 30 30 30 30 30 30 30 30 3			37 0 127 0 51 0 32 0 0 0	000000000000000000000000000000000000000	(0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
10tal 0 - 3M 3M - 1Y 1Y - 2Y 1Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Latvia	203	209			209	0		0	0	0	0		



General governments exposures by country of the counterparty

			The Bank of New York Mellon As of 31/12/2021													
							As of 31/12/2021									
						Direc	t exposures									
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet			
					Non-derivative financial a	ssets by accounting portfolic		Derivatives with po	sitiva fair value	Derivatives with	ı negative fair value	Off-balance sl	neet exposures			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short			ssees by accounting portione		Delivatives with po-	ante iaii Value	Demauves with	Theyduve fall value			Risk weighted exposure amount		
		derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania															
[0 - 3M [Luxembourg	22	0 0 0 0 0 5 5 25 0 0 0 2 2 2 2	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0				
[0 - 3M [[3M - 1Y [f 1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total [0 - 3M]	Malta															
0 - 3M	Netherlands	(100.75) 53 100 55 56 56	0 0 107 127 2 52 52 3 1088 50 0 0 50 0 318	000000000000000000000000000000000000000		0 0 56 0 52 0 108 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0				
[0 - 3M [Poland	JAX	310				J.					J				
[0 - 3M [Portugal															
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Romania															
[0 - 3M [Slovakia															
[0 - 3M [Slovenia															



General governments exposures by country of the counterparty

						Т	he Bank of New York Me	ellon						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	neet exposures	
			Total carrying amount of		Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain	221	0 0 0 0			0 221 0 0 0 0 0 0 0 0 0 0 0 0 221	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Sweden	6	6 6 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(6 0 0 0 0 0 0 0 0 0	0 0 0 0	000	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0		0
[0 - 3M [United Kingdom	() () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 18 33 0 0 0 0 144	0	000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M	Australia													
[0 - 3M [Canada	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 5 0 137 17 0 159	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	(1 (3 3 4 4 (6 6	0 12 2 0 3 3 40 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	() () () () () () () () () ()	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	17
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	(177 699 177 200 44 (1,300	0	0 0 0 0	000000000000000000000000000000000000000	0 178 699 175 206 42 0 1,300	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
[0 - 3M [China													
TO - 3M	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
To - 3M	Middle East													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

The Bank of New York Mellon

			As of 31/12/2021 Direct exposures													
							As of 31/12/2021	l .								
						Direc	t exposures									
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet			
					Non-derivative financial as	ssets by accounting portfolic	,	Derivatives with po	sitive fair value	Derivatives with	h negative fair value	Off-balance si	heet exposures			
														Diek weighted		
10-3MT	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa															
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	5 Y Orders Others Others	0 30 73 0 217 48	0 30 73 0 217 48 0	0 0 0 0		0 0 30 0 73 0 73 0 217 0 48 0 0 0	0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0		
	[0 - 3M	[0-3M] [3M-1Y] [117-2Y] [117-2Y] [3Y-5Y] [3Y-10Y] [317-more [0-3M] [3M-1Y] [17-2Y] [17-2Y] [3Y-5Y] [3Y-5Y] [3Y-5Y] [3Y-5Y] [3Y-5Y] [3Y-5Y] [3Y-5Y]	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets 10 - 3M I	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total carrying amount of non-de	Residual Maturity Country / Region Total gross carrying amount of non-derivate financial assets fon-derivative financial assets (net of short positions) of which: Financial assets held for trading for 13M - 117 for 13Y - 3Y for 15W - 10Y for 15W for 15	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets designated at fair value through profit or loss of which: Financial assets held for trading of which: Financial assets held for trading of which: Financial assets designated at fair value through profit or loss assets (net of short positions) of which: Financial assets designated at fair value through profit or loss of which: Financial assets designated at fair value through profit or loss of which: Financial assets designated at fair value through profit or loss of which: Financial assets of which: Financial assets held for trading of which: Financial assets designated at fair value through profit or loss of which: Financial assets of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets held for tradi	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolic assets (net of short positions) Total carrying amount of non-derivative financial assets of which: Financial assets which for trading fo -34ff 134-1Yf 137-197 137-1	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-derivative financial assets by accounting portfolio And carrying amount of non-de	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positions) Total carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positions) Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) of which Financial assets by accounting portfolio Derivatives with positions) All (a services) (a services) (a services) (b services) (c) a services) (Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value Non-derivative financial assets by accounting portfolio	(min EUR) (min EUR)	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total carrying amount of non-derivative financial assets by accounting portfolio Total carryin	Residual Maturity Country Region Folial gross carrying amount of mon-derivative financial assets by accounting portfolio	Providence Pro		

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
- (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

						<u>'</u>	he Bank of New York Me	HOH						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial a	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region Total gross carrying amount of non-derivative financial assets Total gross carrying amount of non-derivative financial assets (net of short positions) Austria		assets (net of short	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Austria	0 0 0 0	0 0 0				0 0 0 0		0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total	Belgium	U	v			, u	U		0	U	· ·	U	U	
[0 - 3M [Bulgaria													
10 - 3M	Cyprus													
To - 3M	Czech Republic													
To - 3M	Denmark	0 19 0 0 0 0 0	0 19 0 0 0 0 0	(0 0 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(((((0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Finland	77 ((() () () () () () () () ()	75 0 0 0 33 27 0 135	0 0 0 0 0	0 0 0 0 0	3 2 2	75 0 0 0 0 0 8 0 7 7 0 0 0 0 7 7 7 7 7	7 0 0 0 0 0 7	538 0 0 0 0 0 0 0	0 0 0 0 0	57 0 0 0 0 0 0 5 7	0 0 0 0 0	(((((((((((((((((((18
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	(30) 55 100 8, 8, (6	0	0 0 0 0 0	0 0 0 0 0	19 5 10 8.	0 1 2 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Germany	11 177 170 383 44 4	18 178 170 304 387 48 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1) 14 4 30 34 3.	5 124 4 0 3 44	0	3 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
To - 3M	Croatia									-				
Total Tota	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary													
[0 - 3M [Ireland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	() () () ()	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Italy	26 3 3 6	26 0 31 0 0	000000000000000000000000000000000000000	0 0 0 0 0	3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
To - 3M	Latvia	3	,			,								



General governments exposures by country of the counterparty

			The Bank of New York Mellon As of 30/06/2022													
							As of 30/06/2022	!								
						Direc	t exposures									
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet			
												Off-balance sh	neet exposures			
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted		
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania															
[0 - 3M [Luxembourg	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M [[3M - 17 [[17 - 27 [[27 - 37 [[37 - 57 [[57 - 107 [] 107 - more	Malta															
To - 3M	Netherlands	107 51 104 99 90 60	7 107 0 0 1 51 4 104 9 99 0 0 0 0	(56 0 0 0 0 51 0 0 0 0 0 0 0 0 0 0 0	51 0 0 104 99 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0				
10 - 3M 13M - 1Y	Poland		302			100	2.34	v				,				
[0-3M[f3M-1Vf f1Y-2Vf f2Y-3Vf f3Y-5Vf f5Y-10Vf f10Y-more	Portugal															
[0 - 3M [Romania															
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [10Y - more Total	Slovakia															
10 - 3M 3M - 1Y 1 1 2 1 1 1 1 1 1	Slovenia															



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 30/06/2022	:						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	anto hu, noncounting mostfall		Derivatives with pos	sitivo foir valvo	Doniustivos vith	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portroil		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
	County / Region	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Sweden		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [United Kingdom	11 66 55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	13 13	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
0 - 3M	Iceland													
[0 - 3M [Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada	8 8 6 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	8 6 15;	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

							he Bank of New York Me	ellon						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	'	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan	34 44 6	0 0 0 0 4 34 8 8 41 0 0 0 0 82 82			0 0 34 8 41 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	16
[0 - 3M [u.s.	99 233 78: 18:3: 19: 19:	96 96 239 22 782 2 182 4 194 0 0			96 239 593 182 194 0 0	0 189 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [3M - 1Y	China													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland													
[0 - 3M [3M - 1Y	Other advanced economies non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
10 - 3M 3M - 1Y	Latin America and the Caribbean													



General governments exposures by country of the counterparty

The Bank of New York Mellon

			I ne bank or new York Melion As of 30/06/2022													
							As of 30/06/2022	2								
						Direc	t exposures									
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet			
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	h negative fair value	Off-balance sl	heet exposures			
														Risk weighted		
	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount		
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Africa															
[0 - 3M [YY OVE AND A STATE OF	3 7 3 3 7 1 1	0 30 4 74 34 5 5 75 11 0	0 0 0 0 0		0 0 30 0 74 0 24 0 75 0 111 0 0 0	0 0 0 11 0 0	(0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		3 3 3 0 0 0		
[5Y - 10Y [[3M - 17 [223	11 10 0 223	0		0 11 0 0 0 0 213	0 0 11	i c	0	C C	0 0	0				

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.
 (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures The Bank of New York Mellon

Í					As of 30/09/2021									As of 31/12/2021				
		Gross ca	arrying amount/ Nomina	al amount		Accumulated imp	nairment, accumulated n lit risk and provisions ^{4,8}	egative changes in fair	Collaterals and		Gross carry	ying amount/ Nominal	amount		Accumulated imp	pairment, accumulated n lit risk and provisions ^{4,8}	egative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing		On performing exposures ²	On non-perfor	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing		On performing exposures ²	On non-perfor	ming exposures ¹	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	27,15	2 0	0		0	1		0	0	23,944	0	0	0	0	1	0	0	0
Debt securities (including at amortised cost and fair value)	12,79	8 0			0				0	12,806	0	0	0	0	0			0
Central banks		0 0			0				0	0	0	0	0	0	0		0	0
General governments	4,11	1 0			0				0	4,622	0	0	0	0	0		0	0
Credit institutions	7,81	8 0			0				0	7,383	0	0	0	0	0		0	0
Other financial corporations	36	9 0			0			0	0	337	0	0	0	0	0		0	0
Non-financial corporations	50	0 0			0				0	464	0	0	0	0	0		0	0
Loans and advances(including at amortised cost and fair value)	2,93	9 0			0				0	2,237	0	0	0	0	0			0
Central banks		1 0			0				0	0	0	0	0	0	0	c	0	o
General governments		1 0			0				0	1	0	0	0	0	0	c	0	o
Credit institutions	2,09	3 0			0			0	0	1,997	0	0	0	0	0		0	o
Other financial corporations	84	4 0	e		0				0	239	0	0	0	a	0	c	0	a
Non-financial corporations					0				0	0	0	0	0	0	0		0	0
of which: small and medium-sized enterprises					0	۰		0	0	0	0	0	0	0	0		0	0
of which: Loans collateralised by commercial immovable property					0			0	0	0	0	0	0	0	0		0	o
Households					0			0	0	0	0	0	0	a	0		0	o
of which: Loans collateralised by residential immovable property					0				0	0	0	0	0	0	0	c	0	o
of which: Credit for consumption					0				0	0	0	0	0	0	0	c	0	o
DEBT INSTRUMENTS other than HFT	42,88	9 0			0	1			0	38,987	0	0	0	0	1			0
OFF-BALANCE SHEET EXPOSURES	27	5	0		0			0	0	3		0	0	0	0	0		0

The transferring commence disease the tr

Performing and non-performing exposures
The Bank of New York Mellon

					As of 31/03/2022								As of 30/06/2022				
		Gross o	arrying amount/ Nomin	al amount		Accumulated imparts of the control o	pairment, accumulated no fit risk and provisions ^{4,8}	egative changes in fair	Collatorals and	Gross	carrying amount/ Nomir	al amount		Accumulated impa value due to credi	irment, accumulated no risk and provisions ^{4,8}	gative changes in fair	Collatorals and
		Of which performing but past due > 30 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures	Of which performing but past due > 30 day:		Of which non-performin	9*	On performing exposures ²	On non-perfore	ning exposures ²	Collaterals and financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	28,391		,	0		2			0	25,454	•	0 0		13	0	0	0
Debt securities (including at amortised cost and fair value)	12,76		,	0		۰			0	13,144	•	0 0		۰	0	0	0
Central banks		0		0			0	0	0	0	0	0 1		0	0	0	0
General governments	4,14	6		0 0			0	0	0	4,259	0	0 1		0	0	0	0
Credit institutions	7,76	7		0 0			0	0	0	7,587	0	0 1		0	0	0	0
Other financial corporations	40	3 (0 0			0	0	0	896	0	0 1		0	0	0	0
Non-financial corporations	44	1		0 0			0	0	0	402	0	0 1		0	0	0	0
Loans and advances(including at amortised cost and fair value)	2,87	3		0	0	۰			۰	3,098	•	•		۰	0	0	0
Central banks	1	1		0 0			0	0	0	46	0	0		0	0	0	0
General governments	10	1		0 0		c	0	0	0	75	0	0		0	0	0	0
Oredit institutions	2,09	9		0		c	0	0	0	2,527	0	0		0	0	0	0
Other financial corporations	66	1		0		c	0	0	0	450	0	0		0	0	0	0
Non-financial corporations	:	2		0 0			0	0	0	0	0			0	0	0	0
of which: small and medium-sized enterprises		0		0 0			0	a	0	0	0	0		0	0	0	0
of which: Loans collateralised by commercial immovable property	,	0		0 0		c	0	0	0	0	0	0		0	0	0	0
Households	,	0		0 0		c	0	0	0	0	0	0		0	0	0	0
of which: Loans collateralised by residential immovable property	,	0		0 0			0	a	0	0	0	0		0	0	0	0
of which: Credit for consumption	,	0		0			0	0	0	0	0	0		0	0	0	0
DEBT INSTRUMENTS other than HFT	44,02	,				2			۰	41,696	•			13	0	0	0
OFF-BALANCE SHEET EXPOSURES	341	3		0	a	a		0	0	3				0	0	0	0

(1) for the distinction of more pulsaring appears pipes rate to Action (AC) of Regulation (10) to \$17,0003 (200) (2) Institution specific with the security appears appeared and because are self-securities of formal and institution shaded to beginned and positions for a final and institution for a final and institution of the securities and institution of the security and institution of the securities and insti

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first sporting according to the FIEED framework (templates F1.820 fr F1.920), which follows a sign convention based on a code/didd convention, as applied in from N, Pet 1 perappris 22 and 11 of Regulation (EU) 2012/45 - 175 or Supervisory reporting, Prosessor, for the off-based inches included in the control of the processor of the first index of the control of the processor of the first index of the first i



Forborne exposures

			As of 30	/09/2021		As of 31/12/2021									
	Gross carrying amount of exposures with forbearance measures		Accumulated accumulated or value due to constitutions for forbearance in	changes in fair redit risk and r exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	value due to o	changes in fair redit risk and r exposures with	received on e	ancial guarantees xposures with e measures			
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0	O	0	0	0	0	0	· ·	0	0	0			
Debt securities (including at amortised cost and fair value)	0	o	o	0	o	o	o	o		o	o	o			
Central banks	0	0	C	0	0		0	0	(o	0				
General governments	0	0	C	0	0		0	0	(o	0				
Credit institutions	0	0	(0	0		0	0	(0	0				
Other financial corporations	0	0	(0	0		0	0	(0	0				
Non-financial corporations	0	0	(0	0		0	0	(0	0				
Loans and advances (including at amortised cost and fair value)	0	0	O	0	0	0	0	0	d	0	0	0			
Central banks	0	0	C	0	0	0	0	0	C	0	0	0			
General governments	0	0	(0	0	0	0	0	(0	0	0			
Credit institutions	0	0	(0	0	0	0	0	(0	0	0			
Other financial corporations	0	0	C	0	0	0	0	0	(0	0	0			
Non-financial corporations	0	0	C	0	0	0	0	0	(0	0	0			
of which: small and medium-sized enterprises	0	0	C	0	0		0	0	(0	0				
Households	0	0	(0	0	0	0	0	(0	0	0			
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	d	0	0				
Loan commitments given	0	0	0	0	0	0	0	0	C	0	0	0			
QUALITY OF FORBEARANCE ²															
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0								

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-TTS on Supervisory reporting, However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



Forborne exposures

The Bank of New York Mellon

			As of 31	/03/2022			As of 30/06/2022									
		ring amount of with forbearance	Accumulated of accumulated of value due to comprovisions for forbearance machine accumulate to the second s	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and fina received on ex forbearance	cposures with				
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures				
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0				
Debt securities (including at amortised cost and fair value)	o	0	0	0	0	o	0	o	o	0	o	o				
Central banks	0	0	0	0	0		0	0	(0	0					
General governments	0	0	0	0	0		0	0	(0	0					
Credit institutions	0	0	0	0	0		0	0	(0	0					
Other financial corporations	0	0	0	0	0		0	0	(0	0					
Non-financial corporations	0	0	0	0	0		0	0	(0	0					
Loans and advances (including at amortised cost and fair value)	0	0	0	0	0	o	0	0	O	0	o	0				
Central banks	0	0	0	0	0	0	0	0	C	0	0	0				
General governments	0	0	0	0	0	0	0	0	C	0	0	0				
Credit institutions	0	0	0	0	0	0	0	0	(0	0	0				
Other financial corporations	0	0	0	0	0	0	0	0	C	0	0	0				
Non-financial corporations	0	0	0	0	0	0	0	0	C	0	0	0				
of which: small and medium-sized enterprises	0	0	0	0	0		0	0	C	0	0					
Households	0	0	0	0	0	0	0	0	(0	0	0				
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	0	0	0					
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0				
QUALITY OF FORBEARANCE ²																
Loans and advances that have been forborne more than twice $\ensuremath{^{\mathcal{I}}}$	0						0									
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0									

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
The Bank of New York Mellon

			As of 3	0/09/2021			As of 31/12/2021							As of 31/03/2022							As of 30/06/2022					
	Gross carrying amount				Accumulated	Gross carrying amount			Accumul	Accumulated	Gross can	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated				
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performin		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
B Mining and quarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
C Manufacturing	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	2	0	0	0	0	0	0	0	0		
D Electricity, gas, steam and air conditioning	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
E Water supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
F Construction	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Ö	0	0	0	0	0	0	ō	0	0		
G Wholesale and retail trade	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
H Transport and storage	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
J Information and communication	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
L Real estate activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
M Professional, scientific and technical activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
N Administrative and support service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Q Human health services and social work activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
R Arts, entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
S Other services	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	2	0	0	0	0	0	0	0	0		

⁽¹⁾ The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of white it reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (01) 2021/951-115 on Supervisory reporting.