

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

On February 2024, BNY Mellon Service Kapitalanlage-Gesellschaft mbH merged with the Frankfurt subsidiary of The Bank of New York Mellon SANV. As a result of this merger, The Bank of New York Mellon (MMYX0N4ZEZ13Z4XCG897) is not required to report supervisory data at a consolidated level and data presented for 2024 refers to the reporting at individual level. Individual reporting doesn't include FINREP data, therefore only COREP templates are published for 2024 reference dates.

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 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,438	3,929	3,913	3,927	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	3,438	3,929	3,913	3,927	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,438	3,929	3,913	3,927	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	3,438	3,929	3,913	3,927	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,438	3,929	3,913	3,927	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	3,438	3,929	3,913	3,927	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	6,017	4,762	5,152	5,634	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	6,017	4,762	5,152	5,634	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	57.13%	82.52%	75.95%	69.71%	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	57.13%	82.52%	75.95%	69.71%	(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	57.13%	82.52%	75.95%	69.71%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	57.13%	82.52%	75.95%	69.71%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,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	57.13%	82.52%	75.95%	69.71%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	57.13%	82.52%	75.95%	69.71%	(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	37,799	41,711	47,021	51,301	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	9.09%	9.42%	8.32%	7.66%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mtn EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,438	3,929	3,913	3,927	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,438	3,929	3,913	3,927	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	37,799	41,711	47,021	51,301	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	37,799	41,711	47,021	51,301	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	9.09%	9.42%	8.32%	7.66%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	9.09%	9.42%	8.32%	7.66%	[A.2]/[B.2]	



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			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	3,438	3,929	3,913	3,927	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	3,438	3,929	3,913	3,927	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	1,788	1,788	1,788	1,788	C 01.00 (r9030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	2,060	2,433	2,432	2,432	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-360	-245	-262	-249	C 01.00 (#0180,c0010)	Articles 4(100), 20(1) point (d) and 36 (1) point (l) of CPR
	_						C 01.00 (0200,c0010)	Atticism 4(117) and 26(1) point (e) of CRR
	A1.4	Other Reserves	0	0	0	0	C 01.00 (0210,c0010)	Atticise 4(117) and 20(1) point (4) or LHA Atticise 4(112), 20(1) point (1) and 36 (1) point (4) of CRR
	A1.5	Funds for general banking risk						
	A-1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article B4 of CFR
	A:1.7	Adjustments to CET1 due to prudential filters	-12	-11	-14	-15	C 01.00 (r0250,c0010)	Articles 32 to 25 of and 36 (1) point (i) of CRR
	A-1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-60	-58	-56	-55	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) of CCR
	A.1.9	DILS	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 150 of CRR
	A1.11	(-) Defined benefit pension fund assets	-45	-13	-43	-14	C 01.00 (#0390,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 (r0420,c0010)	Acticles 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) C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) +	Article 35(1) point (() of CRR Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 35(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 [04670,c0010] + C 01.00 [04671,c0010] + C 01.00 [0470,c0010] + C 01.00 (0471,c0010)+ C 01.00 [0472,c0010]	Attorne 4,00,,301 peers (4) (4) and also but of Letter, Amount act (1) peers (6) (6), anal. (1) peers (6), 444(, point (6) and 258 of CRR\$ Actions 25(1) peers (6) (6) and 25(4) of CRR\$. Articles 25(1) point (6) (6) and 153(8) of CRR and Articles 26(1) point (6) (v) and 153(4) of CRR\$.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 263(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 (±0480,±0010)	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 36; Articles 46(1) point (a) and 46(2) of CFR
OWN FUNDS	A1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r9500,c0010)	Articles 4(27); 36(1) point (I; 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A-1.18		Ō	0	0	0	C 01.00 (40510,c0010)	Article 48 of CPR
	A.1.18A		0	0	0	0	C 01.00 (40513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (40514,c0010)	Atticle 36(1), point (e) and Atticle 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (4515,c0010)	Article 36(1), point (i) CRR
	A.1.19		0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		36	35	39	40	C 01.00 (r0529,c0010)	-
	A1.21		0	0	0	0	CAI (1.1.6 + 1.1.8 + 1.1.26)	-
	A.1.21.1		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 $(\bullet A)$	0	0	0	0	C 01.00 (40240,c0010)	Addicion 479 and 489 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital $(+\dot{F}_i)$	0	0	0	0	C 01.00 (r0520,c0010)	Atticles 460 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 (40530,c0010)	Article 51 of CPR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (+0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0500,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	A2.4	Additional Tier 1 transition at adjustments	0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) 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)	3,438	3,929	3,913	3,927	C 01.00 (6015,c0010)	Article 25 of CFPR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (x0750,c0010)	Artiscle 73 of CFFR
	A4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
							C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0940,c0010) +	
	A4.2		0	0	0	0	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3		0	0	0	0	C 01.00 (10880,c0010) + C 01.00 (10900,c0010) + C 01.00 (10960,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	6,017	4,762	5,152	5,634	C 02.00 (r0010,c0010)	Articles 52(3), 95, 95 and 96 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)	57.13%	82.52%	75.95%	69.71%	GA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	57.13%	82.52%	75.95%	69.71%	GA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	57.13%	82.52%	75.95%	69.71%	CA3(5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,438	3,929	3,913	3,927	[A.1-A.1.13-A.1.21+MNJA.2+A.1.13-A.2.2- A.2.4+MNJA.4+A.2.2-A.4.3,0],0]]	-
CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (tully loaded)	57.13%	82.52%	75.95%	69.71%	[DTM8-87]	-
Fully loaded ⁴	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to BFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	r F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (19440,c0040)	
		Aquistments included in KWAS dust to IHKS 9 transistions are angelments and many members and the second of the sec				l "		

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the expensing 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" – please note that this might load to difference to fully loaded CET1 capital ratio solphished by the participating basis as gir in their PRIze 2 disclosure



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	3,818	2,735	3,019	3,542	C 02.09 (n044, c0110) (C 07.00 (n089, c1220, s001) + C 07.00 (n0110, c1220, s001) + C 07.00 (n0130, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s002) + C 08.01 (
Of which the standardised approach	3,818	2,735	3,019	3,542	C 02.00 (0060, c0010)-{C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001)+ C 07.00 (10130, 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 (0420, c0010)
Counterparty credit risk (CCR, excluding CVA) [†]	560	307	439	415	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001)+ C 07.00 (r0130, ct220, s001)+ C 08.01 (r0040, ct280, s002)+ C 08.01 (r0050, ct280, s002)+ C 08.
Credit valuation adjustment - CVA	147	95	109	102	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)	25	25	27	27	C 02.00 (0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	123	126	126	115	C 02.00 (r0520, c0010)
Of which the standardised approach	123	126	126	115	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, c0601)*12.5-C 20.00 (r0010,c0450)*12.5-MAX(C 24.00(r0010,c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,344	1,475	1,433	1,433	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (0000, c0010)
Of which standardised approach	1,344	1,475	1,433	1,433	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	6,017	4,762	5,152	5,634	

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.



P&L

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	702	1,032		
Of which debt securities income	173	238		
Of which loans and advances income	525	790		
Interest expenses	545	813		
(Of which deposits expenses)	543	810		
(Of which debt securities issued expenses)	0	0		
(Expenses on share capital repayable on demand)	0	0		
Dividend income	0	0		
Net Fee and commission income	413	553		
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	0	0		
Gains or (-) losses on financial assets and liabilities held for trading, net	60	77		
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	0		
Gains or (-) losses from hedge accounting, net	16	24		
Exchange differences [gain or (-) loss], net	0	-3		
Net other operating income /(expenses)	9	17		
TOTAL OPERATING INCOME, NET	656	888		
(Administrative expenses)	283	388		
(Cash contributions to resolution funds and deposit guarantee schemes)	24	24		
(Depreciation)	13	17		
Modification gains or (-) losses, net	0	0		
(Provisions or (-) reversal of provisions)	16	2		
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0		
(Commitments and guarantees given)	0	0		
(Other provisions)	16	2		
Of which pending legal issues and tax litigation ¹	0	-41		
Of which restructuring ¹	0	-10		
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0		
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-2	-2		
(Financial assets at fair value through other comprehensive income)	0	0		
(Financial assets at amortised cost)	-2	-2		
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0		
(of which Goodwill)	0	0		
Negative goodwill recognised in profit or loss	0	0		
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0		
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0		
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	322	459		
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	267	375		
Profit or (-) loss after tax from discontinued operations	3	-2		
PROFIT OR (-) LOSS FOR THE YEAR	270	373		
Of which attributable to owners of the parent	270	373		

⁽¹⁾ Information available only as of end of the year
(2) For 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 30/09/2023	:			As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	16/2024		
		1	Fair value hierarch	ıy			Fair value hierarchy			1	Fair value hierarch	у		,	Fair value hierarch	у	
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	20,910				25,336												IAS 1.54 (i)
Financial assets held for trading	744	0	744	0	674	0	674	0									IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	4	0	4	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									IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	10,819	1,434	9,385	0	10,234	999	9,234	0									IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	2,858				2,623												IFRS7.8(f); IFRS9.4.1.2
Derivatives – Hedge accounting	68	0	68	0	19	0	19	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												IAS 39.89A(a); IFRS 9.6.5.8
Other assets ^t	751				769												-
TOTAL ASSETS	36,154				39,659												IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	23					As of 31/:	12/2023					As of 31/0	13/2024					As of 30/	06/2024			
		Gross carryl	ng amount ⁽²⁾		Acı	umulated impairmen	ıt ⁽²⁾	Gi	oss carrying amour	it ⁽²⁾	Acci	umulated impairmen	t ⁽²⁾	Gros	s carrying amount	in .	Acc	umulated impairm	ent ⁽²⁾	Gros	s carrying amount	(2)	Accu	mulated impairme	nt ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ⁵		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	initial recognition	Stage 3 Credit-impaired assets	in cradit rick since	risk since initial	Stage 3 Credit-impaired assets	increase in credit	increase in credit risk since initial	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition			Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since initial	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	References
Financial assets at fair value through other		10,820	0	0	0	0	0	10,234	0	0	0	0	0													Annex V.Part 1.31, 44(b)
comprehensive income		0	0	0	0	0	0	0	0	0	0	0	0													Annex V.Part 1.32, 44(a)
Financial assets at		1,556	0	0	0	0	0	1,496	0	0	0	0	0													Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	1,302	0	0	0	0	0	1,128	0	0	0	0	0													Annex V.Part 1.32, 44(a)

 $^{^{\}rm (1)}$ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

^[9] From June 2021, the gross carrying amount of assets and accumulated impairments that are punchased 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)

(mar 2011)					•
		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial tiabilities held for trading	738	697			IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0			Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0			IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	31,142	34,394			IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ^t	0	0			Accounting Directive art 8(3)
Derivatives - Hedge accounting	0	41			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			IAS 39.89A(b), IFRS 9.6.5.8
Provisions	97	63			IAS 37.10; IAS 1.54(I)
Tax liabilities	56	50			IAS 1.54(n-o)
Share capital repayable on demand	0	0			IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	328	403			Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0			IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0			Annex V Part 1.29
TOTAL LIABILITIES	32,361	35,648			IAS 1.9(b);IG 6
TOTAL EQUITY	3,792	4,011			IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	36,154	39,659			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 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		738	738			IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0			IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOLL POSITIONS	Debt securities	0	0			Annex V.Part 1.31
	Central banks	116	136			Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	78	136			ECB/2013/33 Annex 2.Part 2.9.1
	General governments	170	231			Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	169	231			ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	6,030	5,828			Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	4,751	4,390			ECB/2013/33 Annex 2.Part 2.9.1
Беролка	Other financial corporations	24,793	28,166			Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	24,348	28,000			ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	3	4			Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	3	4			ECB/2013/33 Annex 2.Part 2.9.1
	Households	0	0			Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	0	0			Annex V.Part 1.42(f), 44(c)
Debt securities issued		0	0			Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	0	0			Annex V.Part 1.37
Other financial liabilities		30	28			Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		31,880	35,132			



Market Risk The Bank of New York Mellon

									Juliik Of 14C44													
	SA					I	1									IM						
			VaR (Memorano	dum item)	m item) STRESSED VaR (Memorandum item) INCREME MIGRATION				INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE ALL PRICE RISKS CAPITAL CHARGE FOR CTP			VaR (Memor	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE				RGE 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 (SVARAVE)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST 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 (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30	09/2023									As of 31/1	2/2023					
Traded Debt Instruments	54	35	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	54	35	0	0	0	0							0	0	0	0						
Of which: Specific risk Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	70	91	0	0	0	0							0	0	0	0						
Total	123	126	0	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	0
	As of 31/03/2024	As of 30/06/2024				As of 31/	03/2024									As of 30/0	6/2024					
Traded Debt Instruments	48	57	0	0	0	0							0	0	0	0						
Of which: General risk	48	57	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	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	78	58	0	0	0	0							0	0	0	0						
Total	126	115	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 OV1 template.



Credit Risk - Standardised Approach

					Standardise	d Approach			
			As of 30	/09/2023			As of 31	/12/2023	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
	Central governments or central banks	16,177	17,656	49		23,051	24,501	50	
	Regional governments or local authorities	929	1,236	20		974	1,252	20	
	Public sector entities	2,400	1,186	185		2,275	1,108	171	
	Multilateral Development Banks	881	881	0		787	787	0	
	International Organisations	789	789	0		814	814	0	
	Institutions	10,971	7,739	1,550		7,582	4,442	913	
	Corporates	3,645	1,721	1,520		3,519	1,046	855	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
0	of which: SME	0	0	0		0	0	0	
Consolidated data	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	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	1,241	1,241	124		1,395	1,395	139	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	36	7	89		37	7	93	
	Equity	4	4	4		4	4	4	
	Other exposures	645	645	837		670	670	797	
	Standardised Total ²	37,718	33,104	4,378	3	41,108	36,025	3,042	

⁽¹⁾ 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).

 $^{^{(2)}}$ Standardised Total does not include the securitisation position unlike in the results prior to the 2019 exercise.

⁽³⁾ Starting from the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments.



Credit Risk - Standardised Approach

					Standardise	d Approach			
			As of 31	/03/2024			As of 30	/06/2024	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
	Central governments or central banks	21,178	22,832	63		21,028	22,663	53	
	Regional governments or local authorities	1,128	1,466	20		1,114	1,472	13	
	Public sector entities	2,487	1,275	183		2,588	1,333	194	
	Multilateral Development Banks	1,201	1,201	0		1,280	1,280	0	
	International Organisations	1,905	1,905	0		2,068	2,068	0	
	Institutions	10,802	4,742	949		12,772	5,305	1,084	
	Corporates	4,915	1,392	1,143		5,158	1,695	1,346	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	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	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	2,130	2,130	213		2,381	2,381	238	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	36	7	90		36	7	89	
	Equity	4	4	4		4	4	4	
	Other exposures	666	666	793		829	829	936	
	Standardised Total ²	46,452	37,619	3,458	2	49,258	39,037	3,957	

⁽¹⁾ 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).

 $^{^{(2)}}$ Standardised Total does not include the securitisation position unlike in the results prior to the 2019 exercise.

⁽³⁾ Starting from the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2023					As of 31	12/2023		
		Origina	al Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments
	(mtn EUR, %6)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	value		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
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		

⁽¹⁾ 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).

⁽²⁾ 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	/03/2024					As of 30	/06/2024		
		Origina	il 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
0	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		

⁽¹⁾ 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).

⁽²⁾ 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

							The Bank of New York Mell	ion						
				As of 3 Direct exposure										
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0 - 3M[Austria	6 6 6 2 2 6	0 0 0 26	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	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 - 3Mf 3M - 1Y 1 1 2 2 2 2 2 2 2 2	Belgium	88	0 0 0 0 0 0 81	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 0 0 0 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		0
[0 - 3M[Bulgaria													
[0 - 3M[Cyprus													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark													
[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 Mel	IOII						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
					Non dodustivo financial a	ssets by accounting portfolio		Derivatives with po	rithya fair waluo	Dorlynthus with	n negative fair value	Off-balance sh	eet 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 positions)											Risk weighted exposure amount
				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[Finland	1: 6 3: 5: 6	1 11 0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0		0 0 31 41 0 0	11 0 0 16 0 0 27		181 0 0 0 0 0 0	9 0 0 0 0	469 0 0 0 0 0 0	0 0 0 0		2
[0 - 3M [France	() () () () () () () () () ()	0 0 0 0 0 0 0 128 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 123 0 120 120 120 120 120 120 120 120 120 1	0		0 0 0 0 0	0 0 0 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	Germany	3: 33:328 188 19 9: 3:	3 33 3 33 5 285 9 139 9 90 3 3 0 93	0		33 208 285 122 47 33 0	43		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		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary													
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	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 0 0	000000000000000000000000000000000000000	0		
10 aM	İtaly													



General governments exposures by country of the counterparty

							The Bank of New York Mell	on						
					_		As of 31/12/2023		_	_		_		
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	tive fair value	Derivatives with	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	of short positions)		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[13M · 11f 12f · 27f 22f · 37f 13f · 57f 15f · 10ff 10f · 10ff 10f · 10ff 10f	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Lithuania													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 2Y 13Y - 5Y 13Y - 10Y 10Y - more	Luxembourg	22	0 0 23 0 0 0			0 0 23 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Malta													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands	10 10 50 50 6 6	0 101 50 50 0 0 0 201			0 0 0 0 0	0 101 50 50 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal													
[0-3M[13M-1Y 13Y-2Y 2Y-3Y [3Y-5Y [5Y-10Y [10Y-more	Romania													



General governments exposures by country of the counterparty

							The Bank of New York Mell	on						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	nce sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
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 yalue through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M [Slovakia	6 6 6 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 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 42 0 42	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 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	Slovenia		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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[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	000000000000000000000000000000000000000	0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	5 55 66 6	0 57 5 5 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 57 56 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland		113			113	v				0			
[0-3M [Liechtenstein													
[0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													



General governments exposures by country of the counterparty

							As of 31/12/2023							
						Dire	ct exposures							
				On balance sh		Dire	ctexposures		Derivat			Official	ice sheet	-
	(mln EUR)			On balance sr	ieet				Derivat	ives		Off batar	ice sneet	-
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			-
														Risk weighted exposure
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets held	of which: Financial assets	of which: Financial assets at fair	of which: Financial assets at					Nominat	Provisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[0			0	0	0	0	0	0	0	0	
[3M - 1Y [[1Y - 2Y [0			0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Australia	18	0 18			18	0	0	0	0	0	0	0	
[10Y - more Total		18	0 0			0 18	0	0	0	0	0	0	0	0
[0-3M[[3M-1Y[0 5	(0 5	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Canada	43	88 43			88	0	0	0	0	0	0	0	
[SY - SY] [SY - 10Y [10Y - more Total		45	49 0 0			49	0	0	0	0	0	0	0	
1 M C - 0 1		231	231			231	0	0	0	0	0	0	0	0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y] [5Y - 10Y]	Hong Kong													
[10Y - more Total [0 - 3M [
[3M-1Y] [3Y-2Y]		32	32 32			32	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y [Japan	11	11 0	0		11 0	0	0	0	0	0	0	0	
[5Y - 10Y [[10Y - more Total		90	0 0	0		0 0	0	0	0	0	0	0	0	18
[0-3M[[3M-1Y[İ	136 624	136 1 624			0 400	136 224	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [u.s.	144	0 144			0 144 40	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total		0	0 0			0	0	0	0	0	0	0	0	
[0-3M[944	944			584	360	0	0	0	0	0	Ö	0
[3M - 1Y [
[3Y - 5Y [[5Y - 10Y [China													
[10Y - more Total														
[0-3M[[3M-1Y[[1Y-2Y[
[2Y - 3Y [3Y - 5Y	Switzerland													
[5Y - 10Y [110Y - more Total														
Total [0 - 3M [1													
[1Y - 2Y [[2Y - 3Y [Other advanced economies non EEA													
[3Y - 5Y] [5Y - 10Y]	INTERCED CONTINUES HOTE EEA													
[10Y - more Total	1													



General governments exposures by country of the counterparty

							The Bank of New York Mel	lon						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial a	rssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives witl	n negative fair value	Off-balance sh	neet exposures	
														Risk weighted exposure
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	amount
[0 - 3M[Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [SY - 10Y] [10Y - more	Middle East													
Total [0.3M[[3M-11] [17-2Y[[27-37] [37-57] [57-107] [107-more Total	Latin America and the Caribbean													
1053 0 - 3M 39 - 17 17 - 27 17 - 27 18 - 57 18 - 57 18 - 107 107 - more	Africa													
10-3Mf [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	233 223 314 44 6	4 314 5 45 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	62 0 0		0 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		0

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

Lists America: Appetition, Belatin, Bel

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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

							The Bank of New York Mell	lon						
					As of Direct exposu On balance sheet									
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0 - 3M[Austria	0 0 0 0 2 2 2 2 2 2	0 0 0 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 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
10-3M1 3M-1Y 12Y-2Y 12Y-3Y 13Y-5Y 13Y-5Y 15Y-10Y 10Y-more Total	Belgium	0 88 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 98 0 81 0 94 53 327	0		0 0 988 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 0 0 0 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		0
[0 - 3M[Bulgaria													
[3M - 1Y [17 - 2Y [17 -	Сургиз													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic													
[3M - 1Y [17 - 2Y [17 -	Denmark													
10 3M	Estonia													



General governments exposures by country of the counterparty

							The Bank of New York Mel	lon						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net		Non-derivative financial a	sets by accounting portfolio		Derivatives with po	itive fair value	Derivatives with	h negative fair value			Risk weighted exposure amount
,		financial assets	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	Finland	3 13 13 15 15 15 15 15 15 15 15 15 15 15 15 15	4 4 4 4 4 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	0		0 0 32 116 15 0	0		138 0 0 0 0 0	3 0 0 0 0	451 0 0 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 [18	4 184 0 0 1 91	0		0 86	0 5		0 0	0	451 0 0	0		1
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [France	6 12 16	8 68 8 128 9 169	0		68 103 169	25		0	0	0	0	c c	
[5Y - 10Y [10Y - more		5	4 54 0 0	0		169 54 0 479	0	(0	0	0	0	(
Total 0 - 3M 13M - 1Y		50 4 25	0 40 3 253	0		40	0		4 0	0 0	0 0	0	(0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Germany	30 9 1	9 309 8 98 5 15	0		253 292 70 0	17 28 15		0 0	0 0	0 0	0	c c	
[5Y - 10Y [[10Y - more		3	2 32 0 0 8 748	0		32 0	0		0	0	0	0		
Total [0-3M[[3M-1Y[74	8 748			688	60		4	0	0	0		0
[1Y - 2Y [[2Y - 3Y [13Y - 5Y	Croatia													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Greece													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y]														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Hungary													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y]			0 0	0		0	0		0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Ireland		0 0	0		0	0		0	0	0	0	(
[5Y - 10Y [110Y - more Total			0 0	0		0	0		0	0	0	0	c C	
Total [0-3M[[3M-1Y]			0			0	0		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Italy													
[5Y - 10Y [[10Y - more														
Total	1													



General governments exposures by country of the counterparty

							The Bank of New York Mell	on						
							As of 30/06/2024			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	Cärrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M] 13M - 1Y 11Y - 2Y 22Y - 3Y 37Y - 5Y 5YY - 10Y 10Y - more	Latvia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [3Y - 5Y] [15Y - 10Y] [10Y - more	Lithuania													
10 - 3M1 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 100Y more	Luxembourg	22 20 6	0 0 0 3 23 0 0 0 0 23	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 23 0 0 0 23	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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[Malta													
[0 - 3M [Netherlands	100 100 90 6 6	2 102 0 0 100 100 100 100 100 100 100 10	0		0 0 93 0 0 0	102 0 100 0 0 0 0 202	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 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	Poland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 10Y-more	Portugal													
[0 - 3M[13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 10Y - more Total	Romania													



General governments exposures by country of the counterparty

				The Bank of New York Mellon As of 30/06/2024 Direct exposures										
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive 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	anion
[0 - 3M[Slovakia	5 122 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 50 128 0 71 0 249	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 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	Slovenia	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 10 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Spain	19	0 1956 0 0 0 0 49 0 0 0 0 0 245	0		0 196 0 49 0 0 0 0	0 0 0 0 0 0 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		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom	5	59 0 8 58 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		59 0 58 0 0 0 0 117	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	Iceland													
10tal 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Liechtenstein													
0 - 3M 13M - 1Y	Norway													



General governments exposures by country of the counterparty

							The Bank of New York Mell	on						
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive 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	amount
[0-3M[13M-1Y 11Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more Total	Australia	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 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 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Canada	88 44 13 115 133	0 89 4 44 17 119 5 135 0	0		0 89 44 17, 119 135 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Hong Kong													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan	55	0 7 8 53 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 7 53 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		12
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.	55 55 5 183 183	93 92 9 9 9 2 182 0 0 0 375	0 0 0 0		93 92 9 182 0 0 0 375	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 all	China	273	379	U		3/9	v	U		٠	v	J	,	
Total [0 - 3M[[3M - 11] [13Y - 27] [12Y - 37] [3Y - 57] [5Y - 10Y[[10Y - more Total	Switzerland													
Total [0 - 3M[1 3M - 1Yf 1 1Y - 2Yf [2Y - 3Y[[3Y - 5Yf [5Y - 10Y] [10Y - more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

							The Bank of New York Mel	lon								
				As of 30/06/2024 Direct exposures On balance sheet Derivatives Off balance sheet												
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet			
												Off-balance sh	eet exposures			
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure		
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	amount		
[0 - 3M [Other Central and eastern Europe countries non EEA															
10tal 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 15Y - 10Y 10Y - more	Middle East															
10-3Mf	Latin America and the Caribbean															
[0 - 3M [Africa															
10 - 3Mf 3M - 1Y 1Y - 2Y 1Y - 2Y 2Y - 3Y 3X - 5Y 5Y - 10Y 10Y - more Total	Others	7 31 2996 800 7007 222 6	7 7 7 35 6 35 6 296 6 296 6 2 2 2 702 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	0 0 0 0 0		7 24 25 221 6822 678 225 0 1,837	121 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	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas),
Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 e94.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



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

	Closs carrying amount! Nominal amount				As of 30/09/2023									As of 31/12/2023				
				mount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	anges in fair value due to			Gros:	s carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provisi	nent, accumulated negative chi	inges in fair value due to	
				Of which non-performing ¹		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 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ²	Collaterals and financial guarantees received on non- performing exposures
(main EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	20,91	2 (0			0	0		25,338	0		0		0 2			
Debt securities (including at amortised cost and fair value)	12,37	5	,	0			0		0	11,729	•		0		0			0
Central banks		0		0	6		0		0	0	0		0		0			0
General governments	4,44	4 (0			0		0	4,023	0		0		0			0
Credit Institutions	7,014	4 (0			0		0	6,794	0		0		0			0
Other financial corporations	909	5 0		0 0			0		0	900	0		0		0			0
Non-financial corporations	1	2		0 0			0		0	12	0		0		0			0
Loans and advances(including at amortised cost and fair value)	1,30	2							0	1,128			0		0			
Central banks	13	1 (0 0			0		0	74	0		0		0			0
General governments		0 0		0 0			0		0	11			0		0			0
Credit institutions	479	9 (0 0			0		0	666	0		0		0			0
Other financial corporations	693	2		0 0			0		0	377	0		0		0			0
Non-financial corporations		0 0		0 0			0		0	0	0		0		0			0
of which: small and medium-sized enterprises		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			0
Households		0 0		0	0		0	0	0	0	0		0		0			
of which: Loans collateralised by residential immovable property		0 0		0	0		0	0	0	0	0		0		0			
of which: Credit for consumption		0 0		0	0		0	0	0	0	0		0		0			
DEBT INSTRUMENTS other than HFT	34,591	0 0		0 0		1	0		0	38,196	0		0		0 1			
OFF-BALANCE SHEET EXPOSURES		3		0			0		0	3			0		0			0

⁽⁵⁾ For the definition of non-performing exposures please refer to Article 47al31 of Regulation (EU) No 575/2013 (CRR)

Institutions apport these the cumulative amount of expected cried tracers in received in the complete in the tracers and expected cried tracers are received in the complete in the tracers and expected expected in the complete in the compl

The first the orbidances sheet litters, accumulated impairments and accumulated regulative changes in fair-value due to could risk are discussed with a positive sign of what is reported according to the FNREP framework pumpines F18.00 / F3.00), which follows a sign convention, as expairmed to have a Count risk are discussed with a positive sign of what is reported according to the FNREP framework pumpines F18.00 / F3.00), which follows a sign convention beard on a conditional content on a co

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 perior



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

										e dalik. Di Peri Tulk Pielulii								
	As of 25-0. Oress carrying amount? Hominal amount													As of 30/06/2024				
		Gros	ss carrying amount/ Nominal a	mount		Accumulated impairm credit risk and provision	eent, accumulated negative ch	anges in fair value due to			Gros:	carrying amount/ Nominal as	nount		Accumulated impairm credit risk and provisio	ent, accumulated negative ch	anges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On non-performing exposures ²		Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performing exposures ²		Collaterals and financial guarantees received on non- performing exposures	
(min EUR)		, , , , , , , , , , , , , , , , , , , ,		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁹			,,-		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits																		
Debt securities (including at amortised cost and fair value)																		
Central banks																		
General governments																		
Credit institutions																		
Other financial corporations																		
Non-financial corporations																		
Loans and advances(including at amortised cost and fair value)																		
Central banks																		
General governments																		
Credit institutions																		
Other financial corporations																		
Non-financial corporations																		
of which: small and medium-sized enterprises																		
of which: Loans collateralised by commercial immovable property																		
Households																		
of which: Loans collateralised by residential immovable property																		
of which: Credit for consumption																		
DEBT INSTRUMENTS other than HFT																		
OFF-BALANCE SHEET EXPOSURES																		

(Fig. Fig. 8 a basines and secretary and sec



Forborne exposures

1			As of 30/	09/2023					As of 31/	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received orbearance measures	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received rbearance 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		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
(mln EUR)	-					-		-			-	-
Cash balances at central banks and other demand deposits	0	0	0	0	(0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	(0	0	0	0	0	0	0
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	0	0	0	0	0	0
Central banks	0	0	0	0	(0	0	0	0	0	0	0
General governments	0	0	0	0	(0	0	0	0	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	0	0	0
Non-financial corporations	0	0.	0	0.		0	0	0	0	0	0	0
of which: small and medium-sized enterprises	0	0.	0	0			0	0	0	0	0	
Households	n	0	0	0		0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT			•	0	,		-			0		Ů
Loan commitments given	0	0	0	0	,	0	<u> </u>	0	0	0	0	0
QUALITY OF FORBEARANCE ²						ı						
Loans and advances that have been forborne more than twice ³ Non-performing forborne loans and advances that failed to meet the non-performing exit	0						0					
criteria ³	Ū						· ·					

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

^{OP}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.

^{OT} 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 (excluding loans and advances classified as held for sale, cash balances at Learntal banks and other demand deposits) of 5% or



Forborne exposures

The Bank of New York Mellon

			As of 31	/03/2024					As of 30	/06/2024		
	Gross carryin, exposures wi measures	g amount of th forbearance	Accumulated imp	airment, accumulated lue due to credit risk r exposures with	Collateral and financi	al guarantees received orbearance measures	Gross carryir exposures w measures	ng amount of ith forbearance	Accumulated imp	pairment, accumulated ulue due to credit risk or exposures with	Collateral and financ	ial guarantees received orbearance 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		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
(mln EUR)												
Cash balances at central banks and other demand deposits												
Debt securities (including at amortised cost and fair value)												
Central banks												
General governments												
Credit institutions												
Other financial corporations												
Non-financial corporations												
Loans and advances (including at amortised cost and fair value)												
Central banks												
General governments												
Credit institutions												
Other financial corporations												
Non-financial corporations												
of which: small and medium-sized enterprises												
Households												
DEBT INSTRUMENTS other than HFT												
Loan commitments given												
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³												
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³												

(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) 2021/461-115 on Supervisory reporting. However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges) in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because in the size paragraphs in a value due to credit risk and provisions of instructions are percentage provisions of instructions are percentage provided 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 (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



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

i			As of 2	0/09/2023					Jo of	31/12/2023					An of 2	1/03/2024					An of 21	0/06/2024		
	Gross carry		ASUIS	0/05/2023				ying amount	ASU	31/12/2023			Gross carryi		ASUIS	11/03/2024			Gross carry		ASULSI	7/00/2024		
	Gioss carry	Of which:		Of which loans		Accumulated	Giossican	Of which:		Of which loans	-	Accumulated	Gioss carry	Of which:		Of which loans	-	Accumulated	Gioss cally	Of which:		Of which loans		Accumulated
		non-		and advances		negative changes		non-		and advances		negative changes		non-		and advances		negative changes		non-		and advances		negative changes
		performing		subject to	Accumulated impairment ¹	in fair value due to credit risk on		performin	σ	subject to	Accumulated impairment ¹	in fair value due to credit risk on		performing		subject to	Accumulated	in fair value due to credit risk on		performin		subject to	Accumulated	in fair value due to credit risk on
			of which:	impairment	impairment	non-performing			of which:	impairment	impairment	non-performing			of which:	impairment	impairment ¹	non-performing			of which:	impairment	impairment ²	non-performing
(min EUR)			defaulted			exposures ¹			defaulted			exposures ¹			defaulted			exposures ²			defaulted			exposures ¹
A Agriculture, forestry and fishing	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												4
C Manufacturing	0	0	0	0	0	0	0	0	0	0	0	0												4
D Electricity, gas, steam and air conditioning	0	0	0	0	0	0	0	0	0	0	0	0												
supply																								_
E Water supply	0	0	- 0	- 0		0	0		0	0		0												_
F Construction	0		0	0		0	0		0	0	0	0												_
G Wholesale and retail trade	0	0	U	U		0	Ü	0	- 0	0	0	0												4
H Transport and storage	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												4
J Information and communication	0	0	0	0	0	0	0	0	0	0	0	0												4
K Financial and insurance activities		0	0	0	- 0	0	0	- 0	0		0	0												_
L Real estate activities		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												_
N Administrative and support service activities O Public administration and defence, compulsory		0	- 0	- 0		0	0	- 0	0		0	0												_
social security	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												
O Human health services and social work		, i		—			-		T .		_ <u> </u>	T .												
activities	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												
S Other services	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												

¹¹The items' accumulated impairment' and 'accumulated negative changes in fair value due to credit fisk on non-performing exposures' are disclosed with a posible sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F06.01), which follows a sign convention based on a credit/debit convention, as explained in Anner V. Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting.