

| Bank Name | The Bank of New York Mellon SA/NV |
|--------------|-----------------------------------|
| LEI Code | MMYX0N4ZEZ13Z4XCG897 |
| Country Code | BE |



2018 EU-wide Transparency Exercise Capital

| | | | As of 31/12/2017 | As of 30/06/2018 | COREP CODE | REGULATION |
|---|----------|--|------------------|------------------|---|---|
| | A | (min EUR, %) OWN FUNDS | 3,120 | 3,082 | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| | A.1 | COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying | 2,774 | 2,737 | C 01.00 (r020,c010) | Article 50 of CRR |
| | A.1.1 | transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital | 1,757 | 1,757 | C 01.00 (r030,c010) | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR |
| | A.1.2 | instruments) Retained earnings | 1,403 | 1,401 | C 01.00 (r130,c010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR |
| | A.1.3 | Accumulated other comprehensive income | 28 | -16 | C 01.00 (r180,c010) | Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR |
| | A.1.4 | Other Reserves | 0 | 0 | C 01.00 (r200,c010) | Articles 4(117) and 26(1) point (e) of CRR |
| | A.1.5 | Funds for general banking risk | 0 | 0 | C 01.00 (r210,c010) | Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR |
| | A.1.6 | | 0 | 0 | C 01.00 (r230,c010) | Article 84 of CRR |
| | A.1.5 | Minority interest given recognition in CET1 capital Adjustments to CET1 due to prudential filters | -11 | -13 | | |
| | | | | | C 01.00 (r250,c010) C 01.00 (r300,c010) + C 01.00 (r340,c010) | Articles 32 to 35 of and 36 (1) point (I) of CRR Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) |
| | A.1.8 | (-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of | -414 | -412 | | of CCR |
| | A.1.9 | associated DTLs | 0 | 0 | C 01.00 (r370,c010) | Articles 36(1) point (c) and 38 of CRR |
| | A.1.10 | (-) IRB shortfall of credit risk adjustments to expected losses | 0 | 0 | C 01.00 (r380,c010) | Articles 36(1) point (d), 40 and 159 of CRR |
| | A.1.11 | (-) Defined benefit pension fund assets | 0 | 0 | C 01.00 (r390,c010) | Articles 4(109), 36(1) point (e) and 41 of CRR |
| | A.1.12 | (-) Reciprocal cross holdings in CET1 Capital | 0 | 0 | C 01.00 (r430,c010) | Articles 4(122), 36(1) point (g) and 44 of CRR |
| | A.1.13 | (-) Excess deduction from AT1 items over AT1 Capital | 0 | 0 | C 01.00 (r440,c010) | 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 | C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010) | Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 238 of CRR; Articles 36(1) point (k) (iii) and 379(1) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (iv) and 153(4) of CRR. |
| | A.1.14.1 | Of which: from securitisation positions (-) | 0 | 0 | C 01.00 (r460,c010) | 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 | C 01.00 (r480,c010) | 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 | C 01.00 (r490,c010) | 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 | C 01.00 (r500,c010) | Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR |
| OWN FUNDS Transitional period | A.1.18 | (-) Amount exceding the 17.65% threshold | 0 | 0 | C 01.00 (r510,c010) | Article 48 of CRR |
| | A.1.19 | (-) Additional deductions of CET1 Capital due to Article 3 CRR | 0 | 0 | C 01.00 (r524,c010) | Article 3 CRR |
| | A.1.20 | CET1 capital elements or deductions - other | 19 | 20 | C 01.00 (r529,c010) | = |
| | A.1.21 | Transitional adjustments | -8 | 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 | C 01.00 (r220,c010) | Articles 483(1) to (3), and 484 to 487 of CRR |
| | A.1.21.2 | Transitional adjustments due to additional minority interests (+/-) | 0 | 0 | C 01.00 (r240,c010) | Articles 479 and 480 of CRR |
| | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | -8 | | C 01.00 (r520,c010) | Articles 469 to 472, 478 and 481 of CRR |
| | A.2 | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 0 | 0 | C 01.00 (r530,c010) | Article 61 of CRR |
| | A.2.1 | Additional Tier 1 Capital instruments | 0 | 0 | C 01.00 (r540,c010) + C 01.00 (r670,c010) | |
| | A.2.2 | (-) Excess deduction from T2 items over T2 capital | 0 | 0 | C 01.00 (r720,c010) | |
| | A.2.3 | Other Additional Tier 1 Capital components and deductions | 0 | 0 | C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010) | |
| | A.2.4 | Additional Tier 1 transitional adjustments | 0 | 0 | C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010) | |
| | A.3 | TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 2,774 | 2,737 | C 01.00 (r015,c010) | Article 25 of CRR |
| | A.4 | TIER 2 CAPITAL (net of deductions and after transitional adjustments) | 346 | 346 | C 01.00 (r750,c010) | Article 71 of CRR |
| | A.4.1 | Tier 2 Capital instruments | 346 | 346 | C 01.00 (r760,c010) + C 01.00 (r890,c010) | |
| | A.4.2 | Other Tier 2 Capital components and deductions | 0 | 0 | C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) - C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010) | |
| | A.4.3 | Tier 2 transitional adjustments | 0 | 0 | C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010) | |
| OWN FUNDS REQUIREMENTS | В | TOTAL RISK EXPOSURE AMOUNT | 3,740 | 4,983 | C 02.00 (r010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| | B.1 | Of which: Transitional adjustments included | 0 | 0 | C 05.01 (r010;c040) | |
| CARITAL BATTOS (O) | C.1 | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 74.17% | 54.93% | CA3 (1) | • |
| CAPITAL RATIOS (%) Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 74.17% | 54.93% | CA3 (3) | - |
| CETT Constant | C.3 | TOTAL CAPITAL RATIO (transitional period) | 83.41% | 61.86% | CA3 (5) [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- | - |
| CET1 Capital Fully loaded | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 2,782 | 2,737 | [A.1-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)] | • |
| | E | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) | 74.38% | 54.93% | [D.1]/[B-B.1] | - |
| CET1 RATIO (%) Fully loaded ¹ | | | | 0 | C 05.01 (r440,c010) | |
| | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | | · · | , , , , , | |
| | F | Adjustments to CET1 due to IFRS 9 transitional arrangements Adjustments to AT1 due to IFRS 9 transitional arrangements | | 0 | C 05.01 (r440,c020) | |
| Fully loaded ¹ | | | | | | |

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eliable 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" – please note that this might lead to differences to fully loaded CET1 capital ratio spublished by the participating banks e.g. in their Pillar 3 disclosure



Leverage ratio

| | (mln EUR, %) | As of 31/12/2017 | As of 30/06/2018 | COREP CODE | REGULATION |
|-----|---|------------------|------------------|---------------------|---|
| A.1 | Tier 1 capital - transitional definition | 2,774 | 2,737 | C 47.00 (r320,c010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 2,782 | 2,737 | C 47.00 (r310,c010) | |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital | 38,559 | 39,220 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending |
| В.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 38,567 | 39,220 | C 47.00 (r290,c010) | CRR |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital | 7.2% | 7.0% | C 47.00 (r340,c010) | |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital | 7.2% | 7.0% | C 47.00 (r330,c010) | |



Risk exposure amounts

| (mln EUR) | As of 31/12/2017 | as of 30/06/2018 |
|---|------------------|------------------|
| Risk exposure amounts for credit risk | 2,604 | 3,778 |
| Risk exposure amount for securitisation and re-securitisations in the banking book | 0 | 0 |
| Risk exposure amount for contributions to the default fund of a CCP | 0 | 0 |
| Risk exposure amount Other credit risk | 2,604 | 3,778 |
| Risk exposure amount for position, foreign exchange and commodities (Market risk) | 0 | 0 |
| of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹ | 0 | 0 |
| Risk exposure amount for Credit Valuation Adjustment | 28 | 37 |
| Risk exposure amount for operational risk | 1,109 | 1,168 |
| Other risk exposure amounts | 0 | 0 |
| Total Risk Exposure Amount | 3,740 | 4,983 |

 $^{^{\}left(1\right)}$ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



D&I

The Bank of New York Mellon SA/NV

| | As of 31/12/2017 | As of 30/06/2018 |
|--|------------------|------------------|
| (mln EUR) Interest income | 252 | 154 |
| | 114 | 66 |
| Of which debt securities income Of which loans and advances income | 73 | 54 |
| Interest expenses | 141 | 99 |
| (Of which deposits expenses) | 83 | 74 |
| (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 | 433 | 221 |
| Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial | 733 | 221 |
| assets, net | 0 | -2 |
| Gains or (-) losses on financial assets and liabilities held for trading, net | 58 | 23 |
| 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 | 0 | 0 |
| Exchange differences [gain or (-) loss], net | -3 | 0 |
| Net other operating income /(expenses) | -1 | 0 |
| TOTAL OPERATING INCOME, NET | 599 | 296 |
| (Administrative expenses) | 271 | 154 |
| (Depreciation) | 9 | 4 |
| Modification gains or (-) losses, net | n.a. | 0 |
| (Provisions or (-) reversal of provisions) | 5 | 1 |
| (Commitments and guarantees given) | 0 | 0 |
| (Other provisions) | 5 | 1 |
| Of which pending legal issues and tax litigation ¹ | 0 | |
| Of which restructuring ¹ | 1 | |
| (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) | 0 | 0 |
| (Financial assets at fair value through other comprehensive income) | n.a. | 0 |
| (Financial assets at amortised cost) | n.a. | 0 |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets) | 141 | 0 |
| (of which Goodwill) | 141 | 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 | 173 | 136 |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS | 91 | 97 |
| Profit or (-) loss after tax from discontinued operations | 0 | 0 |
| PROFIT OR (-) LOSS FOR THE YEAR | 91 | 97 |
| Of which attributable to owners of the parent | 91 | 97 |

(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."



Market Risk
The Bank of New York Mellon SA/NV

| | | | | | | | | THE Dallk OF | INCW IOI | K PICHOTI 3 | Mysev | | | | | | | | | | | |
|-----------------------------------|--|----------------------------|----------------|--------------------------|--|-------------------------------|--------------------------------|--|----------|--------------------------------|-----------------|----------------------------------|------------------------------|--------------------------|--|----------------------------------|---------------------------------------|--------------------|-------|--------------------------------|------|----------------------------------|
| Ī | SA | | | | | IM | | | | | | | | | | IM | | | | | | |
| | As of 31/12/2017 | As of 30/06/2018 | | | | As of 31/1 | 2/2017 | | | | | | As of 30/06/2018 | | | | | | | | | |
| | TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUN | | VaR (Memorando | lum item) | STRESSED VaR (| Memorandum item) | AND MIC | NTAL DEFAULT GRATION RISK 'AL CHARGE | | RICE RISKS HARGE FOR | | | VaR (Memora | andum item) | STRESSED VaR (M | lemorandum item) | INCREM DEFAU MIGRATI CAPITAL | LT AND ION RISK | | PRICE RISKS CHARGE FOR | СТР | |
| | | TOTAL RISK EXPOSURE AMOUNT | AVERAGE OF | 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 | FACTOR (mc) x AVERAGE OF PR | 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 | TOTAL RISK EXPOSURE AMOUNT |
| (mln EUR) Traded Debt Instruments | | | (valuavy) | 0 | (Ovaltavy) | | | | | | | | (valuary) | 0 | (Ortalitaty) | | | | | | | |
| Of which: General risk | 0 | 1 | 0 | 0 | 0 | 0 | | | | | | | l o | 0 | 0 | 0 | | | | | (I | |
| Of which: Specific risk | 0 | 0 | ů i | 0 | ő | 0 | | | | | | | ŏ | l ő | ı ŏ | 0 | | | | | () | |
| Equities | 0 | 0 | ō | ō | Ō | 0 | | | | | | | 0 | ō | 0 | ō | | | | | (I | |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | (I | |
| Commodities risk Total | 0 | 1 | 0 | 0 | 0 | 0 | | | • | _ | _ | | | 0 | 0 | 0 | • | • | | | | |
| TOLAI | U | | | U | | 0 | | | v | U | U | | | U | | U | | | U | | | |



Credit Risk - Standardised Approach

The Bank of New York Mellon SA/NV

| | | | | | Standardis | sed Approach | | | |
|-------------------|--|--------------------------------|-----------------------------|-------------------------|-------------------------------------|--------------------------------|-----------------------------|-------------------------|----------------------------------|
| | | | As of 31/12 | 2/2017 | | | As of 30/06 | /2018 | |
| | | 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, %) | | | | | | | | |
| | Central governments or central banks | 22,167 | 22,167 | 3 | | 19,464 | 19,463 | 0 | |
| | Regional governments or local authorities | 83 | 83 | 0 | | 128 | 128 | 0 | |
| | Public sector entities Multilateral Development Banks | 671 | 671 | 2 | | 825 | 825 | 4 | |
| | | 948 | 948 | 0 | | 878 | 878 | 0 | |
| | International Organisations Institutions | 399 | 399 | | | 399 | 399 | 0 | |
| | Institutions Corporates | 10.328 2.948 | 5.797 713 | 1.264 701 | | 11.268 5.218 | 7.328 2.401 | 1.535 1,606 | |
| | of which: SME | | 713 | 701 | | 5,218 | 2,401 | 1,606 | |
| | orwinds see | 0 | U | U | | Ü | 0 | U. | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| C | | 0 | | U | | U | 0 | 0 | |
| Consolidated data | Secured by mortgages on immovable property of which: SMF | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | or which: SME Exposures in default | 0 | | 0 | | 0 | 0 | 0 | |
| ĺ | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ĺ | Items associated with particularly high risk Covered bonds | | | | | 0 | 0 | 0 | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | 456 0 | 456 | 46 | | 659 | 659 | 66 | |
| ĺ | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | | | | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ĺ | Securitisation | | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 586 | 586 | 588 | | 565 | 565 | 566 | |
| | Other exposures Standardised Total | 38,587 | 31.821 | 2,604 | 0 | 39,405 | 32,648 | 3,778 | , |
| 1 | | | | | | | | | |

(1) Oriainal 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)

| | | | | | Standardis | ed Approach | | | | | |
|----------|---|--------------------------------|-----------------------------------|-------------------------|--|--------------------------------|-----------------------------|----------------------|--|--|--|
| | | | As of 31/12/2017 As of 30/06/2018 | | | | | | | | |
| | | 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 | 12,059 | 12,059 | U | | 11,094 | 11,094 | 0 | | | |
| | Public sector entities | 83 606 | 83 606 | 0 | | 128 711 | 128 711 | 0 | | | |
| | Multilateral Development Banks | | 606 | 0 | | /11 | /11 | 0 | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | U | 0 | | | |
| | International Organisations Institutions | 420 | | 0 | | 796 | 0 | | | | |
| | Corporates | 420 | 196 29 | 39 24 | | 796 241 | 595 239 | 119 138 | | | |
| | of which: SME | 29 | 29 | 24 | | 241 | 239 | 138 | | | |
| | Retail | 0 | U | 0 | | 0 | 0 | U | | | |
| | of which: SME | 0 | | 0 | | 0 | U | 0 | | | |
| GERMANY | Secured by mortgages on immovable property | 0 | U | 0 | | 0 | 0 | U | | | |
| GERMAINT | of which: SME | 0 | | 0 | | 0 | U | 0 | | | |
| | Exposures in default | 0 | U | 0 | 0 | 0 | 0 | U | 0 | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | U | 0 | 0 | 0 | 0 | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | U | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Securitisation | 0 | | 0 | | U | U | | | | |
| | Other exposures | 7 | 7 | 0 | | 8 | 8 | 0 | | | |
| | Standardised Total ² | | | , | | 8 | 8 | , | | | |

(ii) Criginal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk reflugation techniques (e.g., substitution effects).

"Or Total value administents and provisions per counter of continentary evolution before per counterpart in continents and provisions recovering or continents and provisions and provisions recovering or continents and provisions recovering or continents and provisions are counterned or continents and provisions are continents and provisions are counterned or continents and provisions are continents are continents and provisions are continents and provisions are continents and provisions are continents are continents and provisions are continents are continents.

| | | | | | Standardis | ed Approach | | | |
|-----------------|---|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06 | 2018 | |
| | (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 |
| | Central governments or central banks | 3.744 | 3,744 | 0 | | 2,779 | 2,779 | ^ | |
| | Regional governments or local authorities | 3,744 | 3,/44 | 0 | | 2,779 | 2,7/9 | 0 | |
| | Public sector entities | 0 | | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | , | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 4,089 | 196 | 39 | | 3,673 | 243 | 52 | |
| | Corporates | 0 | 1.0 | 0 | | 606 | 606 | 301 | |
| | 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 | |
| UNITED STATES | Secured by mortgages on immovable property | 0 | ō | 0 | | 0 | 0 | 0 | |
| 0112120 0171120 | 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 | 0 | 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) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation | | | | | | | | |
| | Other exposures | 81 | 81 | 81 | | 73 | 73 | 73 | |
| | Standardised Total ² | | | | | | | | 0 |

10 Chajmal exposure, unlike Exposure value, in control deficer balling into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

(a) Total value adjustments and provisions per country of counterparty excludes those for secunitation engousses, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments for the composition of the control of the control

| **Total value adjustments and provisions per country of counterparty excludes those for recomistation exposures, additional signations adjustments and provisions per country of counterparty excludes those for recomistation exposures, additional signatures (AVMs) and other own hands reductions related to the exposures, but includes general credit risk adjustments. | | | | | | | | | | | | | |
|---|---|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|--|--|--|--|--|
| | | | | | Standardis | ed Approach | | | | | | | |
| | | | As of 31/12 | 2/2017 | | | As of 30/06 | 2018 | | | | | |
| | (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 | | | | |
| | (min EUR, %) Central governments or central banks | 1,365 | 1,365 | 0 | | 1.446 | 1.446 | 0 | | | | | |
| | Regional governments or local authorities | 1,303 | 1,303 | 0 | | 1,446 | 1,440 | 0 | | | | | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | Institutions | 600 | 188 | 50 | | 1.016 | 541 | 160 | | | | | |
| | Corporates | 1.214 | 105 | 105 | | 1.280 | 201 | 181 | | | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | of which: SME | 0 | n | 0 | | 0 | 0 | 0 | | | | | |
| LINITED KINGDOM | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| 0.11.120 14.100011 | 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 | 58 | 58 | 6 | | 284 | 284 | 28 | | | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| 1 | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | Securitisation | | | | | | | | | | | | |
| I | Other exposures | 18 | 18 | 18 | | 6 | 6 | 6 | | | | | |
| | Standardised Total ² | | | | 0 | | | | 0 | | | | |

O Standardised Total*

Totayanal exposure, unitiee Exposure value, is reported before baking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

Total value aductments and novivious one counter of countercard vecified to the encounter, but includes owneral credit risk adicatments. Additional valuation adjustments (AVIA) and of their own funds reductions related to the encourses, but includes owneral credit risk adicatments.



Credit Risk - Standardised Approach

The Bank of New York Mellon SA/NV

| | | | | | Standardis | ed Approach | | | |
|-------------|---|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06/ | 2018 | |
| | | 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 | 910 | 910 | 0 | | 828 | 828 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks International Organisations | 0 | | 0 | | 0 | 0 | 0 | |
| | Institutions | | | | | 0 | 0 | | |
| | Corporates | 317 1,132 | 317 19 | 63 15 | | 543 1,505 | 543 109 | 109 89 | |
| | of which: SME | 1,132 | 19 | 15 | | 1,305 | 109 | 69 | |
| | Retail | 0 | | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | | 0 | | 0 | 0 | 0 | |
| NETHERLANDS | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| NETHERBANDS | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ĺ | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ĺ | Items associated with particularly high risk | 0 | 0 | 0 | Ů | 0 | 0 | 0 | |
| | Covered bonds | 151 | 151 | 15 | | 104 | 104 | 10 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ĺ | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | ō | |
| ĺ | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ĺ | Securitisation | | | | | | | | |
| ĺ | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | _ | | | 0 |

Total value adjustments and provisions per country of counterparty excludes those for securitistation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitistation exposures, adjustments and provisions per country of counterparty excludes those for securitistation exposures, adjustments and provisions per country of counterparty excludes those for securitistation exposures, and provisions per country of counterparty excludes those for securitistation exposures, adjustments and provisions per country of counterparty excludes those for securitistation exposures, and provisions per country of counterparty excludes those for securitistation exposures, and provisions per country of counterparty excludes those for securitistation exposures, and provisions per country of counterparty excludes those for securitistic per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions per country of counterparty excludes those for securities and provisions p

| | | | | | Standardis | ed Approach | | | |
|--------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|-------------------------|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06/ | 2018 | |
| | | 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 | 1,633 | 1,633 | 0 | | 1,469 | 1.469 | 0 | |
| | Regional governments or local authorities | 1,033 | 1,033 | 0 | | 1,409 | 1,409 | 0 | |
| | Public sector entities | 53 | 53 | 0 | | 54 | 54 | 0 | |
| | Multilateral Development Banks | 0 | | 0 | | 0 | 0 | 0 | |
| | International Organisations | o o | 0 | 0 | | 0 | o o | 0 | |
| | Institutions | 183 | 182 | 36 | | 9 | 9 | 2 | |
| | Corporates | 0 | 0 | 0 | | 57 | 57 | 34 | |
| | 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 | |
| FRANCE | 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 | 0 | 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) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation Other exposures | 0 | | 0 | | | 0 | | |
| | | 0 | | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² use value, is reported before taking into account any effect due to credit conversion factors or credit risk m | | | | 0 | | | | 0 |

Organic popular, uniform the Exposure value, pre-control control production and account any effect due to control control production values and production and production effects).

Organic appropriate purposes, uniform the Exposure values, pre-control production and account any effect due to control production values and production effects).

Organic appropriate production effects and production effects and production effects and production effects and production effects.

| | | | | | Standardis | ed Approach | | | |
|-------|--|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06/ | 2018 | |
| | | 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, %) | | 0 | | | | | | |
| | Central governments or central banks Regional governments or local authorities | 0 | 0 | 0 | | U | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | U | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 | 0 | 0 | | U | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | U | 0 | 0 | |
| | Institutions | 1.232 | 1,232 | 304 | | 1.440 | 1.440 | 288 | |
| | Corporates | 1.232 | 1.232 | 304 | | 1.440 | 1.440 | 288 | |
| | of which: SME | 0 | 0 | 0 | | U | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | U | U | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CHINA | Secured by mortgages on immovable property | 0 | 0 | 0 | | U | U | 0 | |
| CHINA | of which: SME | 0 | | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | | 0 | U | 0 | 0 | 0 | U |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 1 . | 0 | | 0 | | 0 | |
| | Collective investments undertakings (CIU) | 0 | | 0 | | 0 | | 0 | |
| | Equity | , and a | 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation | Ů | | | | | , | | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | Ů | | | 0 | , | | _ | 0 |

Sandardised Total*

("Original exposure, unitie Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk milipation techniques (e.g., substitution effects).

("Original exposure, unitie Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk milipation techniques (e.g., substitution effects).

("Original exposure, unitie Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk milipation techniques (e.g., substitution effects).

("Original exposure, unities Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk milipation techniques (e.g., substitution effects).

| | | | | | Standardis | ed Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|-------------------------|---|
| | | | As of 31/1: | 2/2017 | | | As of 30/06/ | 2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustment and provisions ² |
| | (min EUR, %) | | | | | | | | |
| | Central governments or central banks | 886 | 886 | 0 | | 422 | 422 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | | 0 | 0 | 93 | | 0 | 429 | 0 | |
| | Institutions Corporates | 466 | 466 | 93 | | 429 | 429 | 86 | |
| | of which: SME | 2 | 2 | 0 | | 5 | 5 | 5 | |
| | or which: SME Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| BELGIUM | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| DELGION | of which: SME | 0 | 0 | 0 | | 0 | U O | 0 | |
| | Exposures in default | | | 0 | 0 | | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | U | 0 | 0 | 0 | U |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 1 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 1 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation | | l | | | | , | | |
| | Other exposures | 476 | 476 | 476 | | 474 | 474 | 474 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

⁽¹⁾ Chainal 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) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

The Bank of New York Mellon SA/NV

| | | | | | Standardis | ed Approach | | | |
|-----------------|---|--------------------------------|-----------------------------|-------------------------|--|--|---|---|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06 | /2018 | |
| | | 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 | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | | 948 | 948 | 0 | | 878 | 878 | 0 | |
| | International Organisations Institutions | 399 | 399 | 0 | | 399 | 399 | 0 | |
| | Institutions Corporates | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | U | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | | |
| Other Countries | Secured by mortgages on immovable property | 0 | | 0 | | 0 | 0 | | |
| Outer Countries | of which: SME | 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 | l , | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | l 0 | |
| | Claims on institutions and corporates with a ST credit assessment | ı , | n n | 0 | | 0 | 0 | l 0 | |
| | Collective investments undertakings (CIU) | 0 | 1 0 | 0 | | ů . | 0 | l , | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation | | | | | , and the second | , and the same of | , and the same of | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

Total sub-adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securitistication exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

| | | | | | Standardis | ed Approach | | | |
|--------|---|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|---|
| | | | As of 31/12 | 2/2017 | | | As of 30/06/ | 2018 | |
| | (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 adjustment and provisions ² |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 0 | i , | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 1 0 | 0 | | 40 | 40 | 0 | |
| | Multilateral Development Banks | 0 | 1 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 1.118 | 1.118 | 224 | | 1.133 | 1.133 | 227 | |
| | Corporates | 0 | 0 | 0 | | 21 | 21 | 10 | |
| | 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 | |
| CANADA | 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 | 0 | 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) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Securitisation | | | | | | | | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

** Uniquia value superative important programs from the response better tention and variety can be consisted in the construction of the constructi

| | | | | | Standardis | ed Approach | | | |
|-------|---|--------------------------------|-----------------------------|-------------------------|--|--------------------------------|-----------------------------|-------------------------|--|
| | | | As of 31/12 | 2/2017 | | | As of 30/06 | /2018 | |
| | (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 |
| | Central governments or central banks | 881 | 881 | n | | 737 | 737 | 0 | |
| | Regional governments or local authorities | 001 | 001 | 0 | | , , , | ,,,, | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 189 | 189 | 38 | | 40 | 40 | 8 | |
| | Corporates | 0 | 0 | 0 | | 16 | 16 | 12 | |
| | 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 | |
| ITALY | 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 | 0 | 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) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity Securitisation | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | , i | | | 0 | Ü | | Ů | 0 |

TO Chiginal 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).

(A) Total value adiustments and onvisions per country of counterparty excludes those for securistication exposures, additional valuation adiustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adiustments.



Credit Risk - IRB Approach

| | | | | | | | IRB App | roach | | | | | |
|-------------------|--|----------|------------------------|--------------------------------|------------|------------------------|----------------------|------------|------------------------|--------------------------------|------------|------------------------|----------------------|
| | | | | As of 3 | /12/2017 | | | | | As of 30 | /06/2018 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk expos | ure amount | Value adjustments | Original I | Exposure ¹ | Exposure Value ¹ | Risk expos | ure amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | value | | Of which: defaulted | and provisions | | Of which: defaulted | value | | Of which: defaulted | and provisions |
| | Central banks and central governments | 0 | derdanca | 0 | 0 | derdalted | 0 | 0 | derdated | 0 | 0 | derdated | 0 |
| | Institutions | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Corporates | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Corporates - Of Which: Specialised Lending | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Corporates - Of Which: SME | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail - Secured on real estate property | 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 |
| Consolidated data | Retail - Secured on real estate property - Of Which: non-SME | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail - Qualifying Revolving | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail - Other Retail | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail - Other Retail - Of Which: SME | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Retail - Other Retail - Of Which: non-SME | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Equity | | | | 0 | | | | | | 0 | | |
| | Securitisation | 0 | | 0 | 0 | | 0 | 0 | | 0 | 0 | | 0 |
| | Other non credit-obligation assets | | | | 0 | | | | | | 0 | | |
| | IRB Total | | | | 0 | | | | | | 0 | | |

⁽I) 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).



Sovereign Exposure

The Bank of New York Mellon SA/NV

| (mln EUR) | | | | | | | | | As of 31/ | /12/2017 | | | | | | | | |
|---|----------------|------------------------------------|---------------------------------|----------------------------------|------------------------------------|---------------------------------|---|------------------------------------|---------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------------------|------------------------------------|---------------------------------|-------------------------------------|------------------------------------|---------------------------------|
| | | | | Memo: breal | kdown by acco | ounting portfo | olio | | | | | | | | | | | |
| Country / Region | Financial as | of which: loans and advances | of which: debt securities | Held for trading ¹ | of which: Loans and advances | of which: Debt securities | Designated at fair value through profit or loss ² | of which: Loans and advances | of which: Debt securities | Available-for- sale ³ | of which: Loans and advances | of which: Debt securities | Loans and Receivables ⁴ | of which: Loans and advances | of which: Debt securities | Held-to- maturity investments | of which: Loans and advances | of which: Debt securities |
| TOTAL - ALL COUNTRIES | 10,904.4 | 0.5 | 10,903.8 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 9,722.7 | 0.0 | 9,722.7 | 0.5 | 0.5 | 0.0 | 1,181.1 | 0.0 | 1,181.1 |
| Austria | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Belgium | 684.7 | 0.0 | 684.7 | | | | | | | | | | | | | | | |
| Bulgaria | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Croatia | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Cyprus | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Czech Republic | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Denmark | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Estonia | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Finland France | 0.0 1,685.8 | 0.0 | 0.0 1,685.8 | | | | | | | | | | | | | | | |
| Germany | 710.7 | 0.0 | 710.7 | | | | | | | | | | | | | | | |
| Greece | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Hungary | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Ireland | 96.8 | 0.0 | 96.8 | | | | | | | | | | | | | | | |
| Italy | 810.4 | 0.0 | 810.4 | | | | | | | | | | | | | | | |
| Latvia | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Lithuania | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Luxembourg | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Malta | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Netherlands | 887.8 | 0.5 | 887.2 | | | | | | | | | | | | | | | |
| Poland | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Portugal | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Romania | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Slovakia | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Slovenia Spain | 0.0 492.0 | 0.0 | 492.0 | | | | | | | | | | | | | | | |
| Sweden | 30.6 | 0.0 | 30.6 | | | | | | | | | | | | | | | |
| United Kingdom | 1,363.0 | 0.0 | 1,363.0 | | | | | | | | | | | | | | | |
| Iceland | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Liechtenstein | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Norway | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Switzerland | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Australia | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Canada | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| China | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Hong Kong | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Japan | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| U.S. | 3,743.7 | 0.0 | 3,743.7 | | | | | | | | | | | | | | | |
| Other advanced economies non EEA Other Central and eastern Europe countries non EEA | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Other Central and eastern Europe countries non EEA Middle East | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Latin America and the Caribbean | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Africa | 0.0 | 0.0 | 0.0 | | | | | | | | | | | | | | | |
| Others | 398.9 | 0.0 | 398.9 | | | | | | | | | | | | | | | |
| Note: | 330.3 | 0.0 | 220.5 | | | | | | | | | | | | | | | |

Information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

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

⁽¹⁾ Includes "Trading financial assets" portfolio for banks reporting under GAAP

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP



| | J | The Bank of New York Mellon SA/N | | | | | | | | | | | | |
|---|------------------|--|--|--|--|---|---|---------------------|-------------------|------------------|---------------------|----------------|----------------|----------------------------------|
| | | | | | | | As of 30/06/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | ice sheet | |
| | | | | | | | | | | | | Off-balance si | neet exposures | |
| | | | | | | | | 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 | Austria | | | | | | | | | | | | | |
| Total [0 - 3M [| | 0 40 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Belgium | 160 0 89 0 | 40 160 0 89 0 | 0 | 0 0 0 0 | 40 160 0 77 0 | 0 0 12 0 | 0 | 0 0 0 0 | 0 0 0 | 0 0 0 0 | 0 0 0 | 0 0 | |
| Total | Bulgaria | 289 | 289 | 0 | 0 | 277 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10-3M 10-3M 13M - 1Y 13M - 1Y 12Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total | Сургиз | | | | | | | | | | | | | |
| [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y | Denmark | | | | | | | | | | | | | |
| 10Y - more | Estonia | | | | | | | | | | | | | |



| | | ments exposures by country of The Bank of New York Mellon SA/N | | | | | | | | | | | | |
|--|------------------|--|--|----------------------------|--|---|--|---------------------|-------------------|------------------|---------------------|----------------|----------------|-------------------------------|
| | | THE DAUK OF NEW YORK MEILON SA/N | v | | | | As of 30/06/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | | | | On halance of | hook | Direc | ct exposures | | Deriva | Alivon | | Off hala | es shoot | - |
| | (min EUR) | | | On balance sl | neet | | | | Deriva | itives | | OTT Dalai | ice sheet | |
| | | | | | | | | | | | | Off-balance sl | neet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | District dated |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short | | | | | | | | | | | Risk weighted exposure amount |
| | | | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets designated at fair value | of which: Financial assets at fair value through other | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | held for trading | through profit or loss | comprehensive income | amortised cost | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [| | | | | | | | | | | | | | |
| [17 - 27 [| Finland | | | | | | | | | | | | | |
| [2Y - 3Y [| | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| TO - 3M | | 427 263 | 427 263 173 | 0 | 0 | 427 263 173 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y] [5Y - 10Y] | France | 263 173 398 261 | 398 261 | 0 | 0 | 255 261 | 144 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | | 1,522 | 0 1,522 | 0 | 0 | 1,378 | 0 144 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | 43 364 54 | 43 364 54 | 0 | 0 | 43 364 54 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [2Y - 3Y [3Y - 5Y 5Y - 10Y | Germany | 0 93 201 | 0 93 201 | 0 | 0 | 0 93 201 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| f10Y - more | - | 0 755 | 201 0 755 | 0 | 0 | 201 0 755 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total 0 - 3M 3M - 1Y | | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Croatia | | | | | | | | | | | | | |
| [5Y - 10Y [10Y - more | | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | |
| [1Y - 2Y [| Greece | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y 10Y - more | | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y | Hungary | | | | | | | | | | | | | |
| [10Y - more Total | | | | 4 | _ | | | | | | | | | |
| 「0-3M「 「3M-1Y「 「1Y-2Y「 | | 0 0 0 | 0 0 | 0 | 0 | 0 0 | 0 0 0 | 0 0 | 0 | 0 | 0 | 0 0 | 0 0 0 | |
| [2Y - 3Y [3Y - 5Y | Ireland | 58 38 0 | 58 38 | 0 | 0 | 58 38 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [10Y - more Total | | 0 0 97 | 0 0 97 | 0 | 0 | 0 0 97 | 0 0 | 0 0 | 0 | 0 0 | 0 | 0 | 0 0 | 0 |



| | | The Bank of New York Mellon SA/N | | | | | | | | | | | | |
|---|------------------|--|--|--|--------------------------|---|--|---------------------|-------------------|------------------|---------------------|----------------|----------------|----------------------------------|
| | | | | | | | As of 30/06/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | neet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off balance of | | |
| | | | | | | | | | | | | Off-balance si | neet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | | Total carrying amount of | | | | | | | | | | | 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) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets held for trading | designated at fair value | of which: Financial assets at fair value through other | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | neid for trading | through profit or loss | comprehensive income | amortised cost | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [| | 0 25 354 | 0 25 354 | 0 | 0 | 0 25 354 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [| Italy | 354 301 | 354 301 | 0 | 0 | 354 301 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total f 0 - 3M f | | 680 | 680 | 0 | 0 | 680 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| Latvia | | | | | | | | | | | | | |
| [3Y - 5Y] [5Y - 10Y] | Latvia | | | | | | | | | | | | | |
| Total Total To - 3M 3M - 1Y | | | | | | | | | | | | | | |
| 1 1Y - 2Y I | | | | | | | | | | | | | | |
| [2Y - 3Y [3Y - 5Y 5Y - 10Y | Lithuania | | | | | | | | | | | | | |
| [10Y - more Total | | | | | | | | | | | | | | |
| 「0-3M「 「3M-1Y「 「1Y-2Y「 | | 0 0 29 | 0 0 29 | 0 | 0 | 0 0 29 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [2Y - 3Y [[3Y - 5Y [| Luxembourg | 0 129 | 0 129 242 | 0 | 0 | 0 129 242 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [10Y - more Total | | 242 0 399 | 242 0 399 | 0 | 0 | 242 0 399 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Total [0 - 3M [| | | | | | | | - | | | | | | |
| | Malta | | | | | | | | | | | | | |
| [3Y - 5Y [15Y - 10Y 10Y - more | | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [| 1 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| Netherlands | 355 112 168 170 | 355 112 168 170 | 0 | 0 | 355 112 113 170 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y [5Y - 10Y [10Y - more | | 0 | 0 | 0 0 | 0 0 | 0 | 55 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 | 0 0 | 0 0 0 | |
| [10Y - more Total [0 - 3M [[3M - 1Y [| | 805 | 805 | ŏ | ő | 750 | 55 | ŏ | ŏ | ő | ŏ | ő | ŏ | 0 |
| [3M - 1Y [| | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y | Poland | | | | | | | | | | | | | |
| 「10Y - more Total | | | | | | | | | | | | | | |



| | | The Bank of New York Mellon SA/N | | | | | | | | | | | | |
|--|------------------|--|--|--|--|---|---|----------------------|-------------------|------------------|---------------------|----------------|----------------|----------------------------------|
| | | | | | | | As of 30/06/2018 | <u> </u> | | _ | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (min EUR) | | | On balance si | neet | | | | Deriva | tives | | Off balar | nce sheet | |
| | <u> </u> | | | | | | | | | | | | | |
| | | | | | | | | | | | | Off-balance sh | neet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | | Total carrying amount of | | | | | | | | | | | 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) | | | | | | | | | Nominal | Provisions | |
| | | | | 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 | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | | through profit or loss | comprehensive income | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | | | | | | | | | | | | | |
| 1 2Y - 3Y I 13Y - 5Y I | Portugal | | | | | | | | | | | | | |
| [5Y - 10Y [10Y - more Total | | | | | | | | | | | | | | |
| [0 - 3M [| | | | | | | | | | | | | | |
| [1Y - 2Y [| Romania | | | | | | | | | | | | | |
| [5Y - 10Y [10Y - more | | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | |
| 1Y - 2Y 2Y - 3Y | Slovakia | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y | | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [| | | | | | | | | | | | | | |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| | | | | | | | | | | | | | |
| [3Y - 5Y F5Y - 10Y F10Y - more | Slovenia | | | | | | | | | | | | | |
| 10tal [0 - 3M [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3M - 1Y [| | 107 68 42 | 107 68 42 | 0 | 0 | 107 68 42 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y [5Y - 10Y | Spain | 274 0 | 42 274 0 | 0 | 0 | 42 274 0 | 0 | 0 | 0 0 | 0 0 | 0 | 0 | 0 | |
| Total | | 0 490 | 0 490 | 0 | 0 | 0 490 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y [[1Y - 2Y [| | 30 0 | 30 0 | 0 | 0 | 30 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | |
| 1 2Y - 3Y I 13Y - 5Y I | Sweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [10Y - more Total | | 0 | 0 30 | 0 | 0 | 30 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | 490 | 490 0 400 | 0 | 0 | 490 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| United Kingdom | 490 322 0 | 490 322 0 | 0 | 0 | 490 293 0 | 29 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | | 141 0 1,443 | 141 0 1,443 | 0 | 0 | 141 0 1,414 | 0 0 29 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | | 1,443 | 1,443 | . 0 | 0 | 1,414 | 29 | 0 | . 0 | . • | . 0 | 0 | . 0 | 0 |



| | | The Bank of New York Mellon SA/N | | | | | | | | | | | | |
|--|------------------|--|---|----------------------------|--|--------------------------|-------------------------------|----------------------|-------------------|------------------|---------------------|----------------|----------------|-------------------------------|
| | | | | | | | As of 30/06/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | heet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | | | - |
| | | | | | | | | | | | | | | |
| | | | Total carrying amount of | | | | | | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | non-derivative financial assets (net of short | | | | | | | | | | | exposure umount |
| | | derivative intancial assets | positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets designated at fair value | fair value through other | or which: Financial assets at | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | held for trading | designated at fair value through profit or loss | comprehensive income | amortised cost | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [| | | | | | | | | | | | | | |
| [1Y - 2Y [| Iceland | | | | | | | | | | | | | |
| 12 - 21 12 - 3 1 13 - 5 1 15 - 10 1 10 - more Total | | | | | | | | | | | | | | |
| Total [0 - 3M [| | | | | | | | | | | | | | |
| [0 - 3M [| Liechtenstein | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y [10Y - more | Electricistem | | | | | | | | | | | | | |
| Total [0 - 3M [3M - 1Y [1Y - 2Y | | | | | | | | | | | | | | |
| [3M - 1Y [1Y - 2Y 2Y - 3Y | | | | | | | | | | | | | | |
| [3Y - 5Y [| Norway | | | | | | | | | | | | | |
| [10Y - more Total | | | | | | | | | | | | | | |
| 「0-3M「 「3M-1Y「 「1Y-2Y「 | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y] [5Y - 10Y] | Australia | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y 1Y - 2Y 2Y - 3Y | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Canada | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| Total [0 - 3M [3M - 1Y [1Y - 2Y | | | | _ | | | _ | _ | | | | | | |
| 1 2Y - 3Y I 13Y - 5Y I | Hong Kong | | | | | | | | | | | | | |
| [5Y - 10Y [10Y - more Total | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Japan | | | | | | | | | | | | | |
| [5Y - 10Y [10Y - more | | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |



| | | ments exposures by country of The Bank of New York Mellon SA/N | | | | | | | | | | | | | |
|--|------------------------------------|--|--|----------------------------|--|--|-------------------------------|--------------------------------------|-------------------------------|-----------------|-----------------------------|---------|------------------|-------------------------------|--|
| | | As of 30/06/2018 | | | | | | | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | | |
| | | On balance sheet | | | | | | | Derivatives Off balance sheet | | | | | | |
| | (min EUR) On Dalance sneet | | | | | | | | Denvatives | | | | On balance sheet | | |
| | | | | | | | | | | | Off-balance sheet exposures | | | | |
| | | | | | | Derivatives with positive fair value | | Derivatives with negative fair value | | | | | | | |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | Risk weighted | |
| Residual Maturity | Country / Barrion | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | Risk weighted exposure amount | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | | |
| | | | | of which: Financial assets | of which: Financial assets | | of which: Financial assets at | | | | | Nominai | Provisions | | |
| | | | | held for trading | designated at fair value through profit or loss | fair value through other comprehensive income | amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | | | |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| 1 ME - 0 1 | | 107 | 107 | 0 | 0 | 47 | 60 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| [3M - 1Y [| | 107 1,693 118 | 107 1,693 118 | 0 | 0 | 1,396 118 | 60 298 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| U.S. | 309 531 20 | 309 531 20 | 0 | 0 | 309 531 20 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| [10Y - more | | 0 2,779 | 0 2,779 | 0 0 | 0 | 0 2,421 | 0 358 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | |
| [0 - 3M [| | | | | | | | | | | | | | | |
| 13Y - 5Y I | China | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | | |
| [1Y - 2Y [| Switzerland | | | | | | | | | | | | | | |
| [5Y - 10Y [[10Y - more | | | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [| Other advanced economies | | | | | | | | | | | | | | |
| | non EEA | | | | | | | | | | | | | | |
| Total [0 - 3M [| | | | | | | | | | | | | | | |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| Other Central and eastern | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Europe countries non EEA | | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | | 0 | | |
| [3M - 1Y [[1Y - 2Y [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| [2Y - 3Y [3Y - 5Y [5Y - 10Y | Middle East | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| [10Y - more Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| | | | | | | | | | | | | | | |
| [2Y - 3Y [3Y - 5Y | Latin America and the Caribbean | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| IOTAI | 1 | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| General governments exposures by country or the counterparty The Bank of New York Mellon SALNV | | | | | | | | | | | | | | |
|--|---|-----------------------|--|--|--|---|---|----------------------|---|---|---|-----------------------------|---|----------------------------------|
| | | As of 30/06/2018 | | | | | | | | | | | | |
| | Direct exposures On balance sheet Derivatives Off balance she | | | | | | | | | | | | | |
| | (mln EUR) | | | Derivatives Off balance sheet | | | | | | | | | | |
| | | | | | | | | | | | | Off-balance sheet exposures | | |
| | | | | | | | | Derivatives with pos | itive fair value | Derivatives with | h negative fair value | | | |
| Residual Maturity | Country / Region | | 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 [| Africa | | | | | | | | | | | | | |
| [0 - 3M [| Others | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 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 | | 0 | 0 | 0 | 0 | 0 | 0 | ő | Ö | ő | 0 | ő | ő | 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 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 records cover on in-exposures to certain, records dozen or in-exposures to certain consources to certain, records and season severely approach and season severely exposures. The exposures in the "Financial assests held for basified" confloid after different one cash after conditions have the same instantiate.

(3) The basis disclose the exposures in the "Financial assests held for basified" confloid after different on the cash short conditions have the same instantiate.

(4) The exposures recorded noting the constructions to control to instantial consumers to control to instantial consumers to instantial exposures to exposure the control to instantial consumers to control to instantial consumers to instantial exposures to exposure the control to instantial control to instantial consumers to exposure the control to instantial control to instantial consumers to exposure the control to instantial control

(5) Residual countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not not recovered and Turkey.

Other CEE one TEAL Ribbania, Bossia and Hercepoints, PR Mecadonia, Mortenegro, Serbia and Turkey.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Swia. United Arab Emirates and Yemen.

Middle Sest: Barran. Diltool, Iran. Iran. Jordan, Known L. Lebanon, Libra. Ornan, Catas: Saud Arabia, Sudian, Known Republic, Catas Saud, Known Republic



Performing and non-performing exposures

| | As of 31/12/2017 | | | | | | | | | | As of 30/06/201 | 8 | | |
|--|-----------------------|---|--------------------------------------|------------------------|---|------------------------|---|--------|--------------------------------------|--------------------------------------|------------------------|---|------------------------|---|
| | Gross carrying amount | | | | Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴ | | Collaterals and financial | | Gross carrying amount | | | Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴ | | Collaterals and |
| | | Of which performing but past due >30 days and <=90 days | Of which non-performing ¹ | | | On non- performing | guarantees received on non- performing exposures | | Of which performing but past due >30 | Of which non-performing ¹ | | On performing | On non- performing | guarantees received on non- performing exposures |
| (min EUR) | | | | Of which: defaulted | exposures ² | exposures ³ | CXPOSUICS | | days and <=90 days | | Of which: defaulted | exposures ² | exposures ³ | exposures |
| Debt securities (including at amortised cost and fair value) | 14,708 | 0 | 0 | 0 | 0 | 0 | 0 | 14,234 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 10,904 | 0 | 0 | 0 | 0 | 0 | 0 | 9,289 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 3,804 | 0 | 0 | 0 | 0 | 0 | 0 | 4,087 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 833 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 20,847 | 0 | 0 | 0 | 0 | 0 | 0 | 21,615 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 11,786 | 0 | 0 | 0 | 0 | 0 | 0 | 10,741 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 8,865 | 0 | 0 | 0 | 0 | 0 | 0 | 10,398 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 195 | 0 | 0 | 0 | 0 | 0 | 0 | 475 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 35,555 | 0 | 0 | 0 | 0 | 0 | 0 | 35,849 | 0 | 0 | 0 | 0 | 0 | 0 |
| OFF-BALANCE SHEET EXPOSURES | 12 | | 0 | 0 | 0 | 0 | 0 | 212 | | 0 | 0 | 0 | 0 | 0 |

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Institutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽¹⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ 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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 for Regulation (EU) No 680/2014 - 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 of fib-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

| | | | As of 31/12/2017 | | | As of 30/06/2018 | | | | | | | |
|---|--|--|---|---|--|--|--|---|---|--|--|--|--|
| | Gross carrying amount of exposures with forbearance measures | | Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ² | | Collateral and financial | Gross carrying amount of exposures with forbearance measures | | Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ² | | Collateral and financial | | | |
| | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | guarantees received on exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | guarantees received on exposures with forbearance measures | | | |
| (min EUR) Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | | |
| | · | ū | 0 | 0 | _ | 0 | 0 | • | | 0 | | | |
| Central banks | 0 | 0 | U | 0 | 0 | U | Ü | 0 | 0 | U | | | |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | |
| Non-financial corporations | 0 | 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 | | | |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | | | |
| Loan commitments given | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | |

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

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