

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

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



Key Metrics

| (mln EUR, %) | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE | REGULATION |
|--|---------------------|---------------------|---------------------|---------------------|--|---|
| Available capital (amounts) | | | | | | |
| Common Equity Tier 1 (CET1) capital - transitional period | 3,193 | 3,443 | 3,402 | 3,389 | C 01.00 (r020,c010) | 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 | 3,193 | 3,443 | 3,402 | 3,389 | C 01.00 (r020,c010) - C 05.01 (r440,c010) | Article 50 of CRR |
| Tier 1 capital - transitional period | 3,193 | 3,443 | 3,402 | 3,389 | C 01.00 (r015,c010) | Article 25 of CRR |
| Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition | 3,193 | 3,443 | 3,402 | 3,389 | C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) | Article 25 of CRR |
| Total capital - transitional period | 3,539 | 3,788 | 3,402 | 3,389 | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 3,539 | 3,788 | 3,402 | 3,389 | C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) | Articles 4(118) and 72 of CRR |
| Risk exposure amounts | | | | | | |
| Total risk exposure amount | 5,690 | 5,010 | 5,810 | 5,776 | C 02.00 (r010,c010) | 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 | 5,690 | 5,010 | 5,810 | 5,776 | C 02.00 (r010,c010) - C 05.01 (r440,c040) | Articles 92(3), 95, 96 and 98 of CRR |
| Capital ratios | | | | | | |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition | 56.12% | 68.72% | 58.56% | 58.68% | 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 | 56.12% | 68.72% | 58.56% | 58.68% | (C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Tier 1 (as a percentage of risk exposure amount) - transitional definition | 56.12% | 68.72% | 58.56% | 58.68% | CA3 {3} | - |
| Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 56.12% | 68.72% | 58.56% | 58.68% | (C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | |
| Total capital (as a percentage of risk exposure amount) - transitional definition | 62.19% | 75.62% | 58.56% | 58.68% | CA3 {5} | - |
| Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 62.19% | 75.62% | 58.56% | 58.68% | (C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Leverage ratios | | | | | | |
| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital | 29,927 | 29,132 | 30,086 | 29,815 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| Leverage ratio - using a transitional definition of Tier 1 capital | 10.67% | 11.82% | 11.31% | 11.37% | C 47.00 (r340,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |



Leverage ratio

| | (min EUR, %) | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE | REGULATION |
|-----|---|------------------|---------------------|---------------------|------------------|---------------------|--|
| A.1 | Tier 1 capital - transitional definition | 3,193 | 3,443 | 3,402 | 3,389 | C 47.00 (r320,c010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 3,193 | 3,443 | 3,402 | 3,389 | C 47.00 (r310,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital | 29,927 | 29,132 | 30,086 | 29,815 | C 47.00 (r300,c010) | CRR |
| B.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 29,927 | 29,132 | 30,086 | 29,815 | C 47.00 (r290,c010) | |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital | 10.7% | 11.8% | 11.3% | 11.4% | [A.1]/[B.1] | |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital | 10.7% | 11.8% | 11.3% | 11.4% | [A.2]/[B.2] | |



EBA 2021 EU-wide Transparency Exercise Capital

| | | | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE | REGULATION |
|--|----------|--|------------------|------------------|------------------|------------------|---|---|
| | A | (min EUR, %) OWN FUNDS | 3,539 | 3,788 | 3,402 | 3,389 | 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 | 3,193 | 3,443 | 3,402 | 3,389 | 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 | | 1,788 | 1,788 | | | |
| | A.1.1 | instruments) | 1,788 | 1,523 | 1,523 | 1,788 | C 01.00 (r030,c010) | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR |
| | | Retained earnings | | | | | C 01.00 (r130,c010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR |
| | A.1.3 | Accumulated other comprehensive income | 148 | 150 | 104 | 89 | C 01.00 (r180,c010) | Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR |
| | A.1.4 | Other Reserves | 0 | 0 | 0 | 0 | C 01.00 (r200,c010) | Articles 4(117) and 26(1) point (e) of CRR |
| | A.1.5 | Funds for general banking risk | 0 | 0 | 0 | 0 | C 01.00 (r210,c010) | Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR |
| | A.1.6 | Minority interest given recognition in CET1 capital | 0 | 0 | 0 | 0 | C 01.00 (r230,c010) | Article 84 of CRR |
| | A.1.7 | Adjustments to CET1 due to prudential filters | -14 | -14 | -14 | -13 | C 01.00 (r250,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) of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR. |
| | A.1.8 | (-) Intangible assets (including Goodwill) | -28 | -28 | -27 | -26 | C 01.00 (r300,c010) + C 01.00 (r340,c010) | Articles 4(11.5), 36(1) point (b) and 37 of CIRC Articles 4(11.5), 36(1) point (b) and 37 point (a) of CIR. |
| | A.1.9 | (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs | 0 | 0 | 0 | 0 | C 01.00 (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 | 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 | 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 | 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 | 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 | 0 | 0 | C 01.00 (r450,c010) + C 01.00 (r450,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 258 of CRR; Articles 36(1) point k) (iii) and 378(3) of CRR; Articles 36(1) point k) (iv) and 153(4) of CRR. 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 155(4) of CRR. |
| | A.1.14.1 | Of which: from securitisation positions (-) | 0 | 0 | 0 | 0 | C 01.00 (r460,c010) | Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR |
| | A.1.15 | (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment | 0 | 0 | 0 | 0 | C 01.00 (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 | 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 | 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 |
| | A.1.18 | (-) Amount exceding the 17.65% threshold | 0 | 0 | 0 | 0 | C 01.00 (r510,c010) | Article 46 of CRR |
| | A.1.18A | (-) Insufficient coverage for non-performing exposures | | | | 0 | C 01.00 (r513,c010) | Article 36(1), point (m) and Article 47c CRR |
| OWN FUNDS Transitional period | A.1.18B | (-) Minimum value commitment shortfalls | | | | 0 | C 01.00 (r514,c010) | Article 36(1), point (n) and Article 132c(2) CRR |
| | A.1.18C | (-) Other foreseeable tax charges | | | | 0 | C 01.00 (rS15,c010) | Article 36(1), point (I) CRR |
| | A.1.19 | (-) Additional deductions of CET1 Capital due to Article 3 CRR | 0 | 0 | 0 | 0 | C 01.00 (r524,c010) | Article 3 CRR |
| | A.1.20 | CET1 capital elements or deductions - other | 21 | 23 | 28 | 29 | C 01.00 (r529,c010) | |
| | A.1.21 | Transitional adjustments | 0 | 0 | 0 | 0 | CAI {1.1.1.6 + 1.1.1.8 + 1.1.1.26} | |
| | A.1.21.1 | Transitional adjustments due to grandfathered CET1 Capital instruments (+/-) | 0 | 0 | 0 | 0 | C 01.00 (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 | 0 | 0 | C 01.00 (r240,c010) | Articles 479 and 480 of CRR |
| | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | 0 | 0 | 0 | 0 | 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 | 0 | 0 | C 01.00 (r530,c010) | Article 61 of CRR |
| | A.2.1 | Additional Tier 1 Capital instruments | 0 | 0 | 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 | 0 | 0 | C 01.00 (r720,c010) | |
| | A.2.3 | Other Additional Tier 1 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (4990,c010) + C 01.00 (700,c010) + C 01.00 (710,c010) + C 01.00 (740,c010) + C 01.00 (744,c010) + C 01.00 (748,c010) | |
| | A.2.4 | Additional Tier 1 transitional adjustments | 0 | 0 | 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) | 3,193 | 3,443 | 3,402 | 3,389 | C 01.00 (r015,c010) | Article 25 of CRR |
| | A.4 | TIER 2 CAPITAL (net of deductions and after transitional adjustments) | 346 | 346 | 0 | 0 | C 01.00 (r750,c010) | Article 71 of CRR |
| | A.4.1 | Tier 2 Capital instruments | 346 | 346 | 0 | 0 | C 01.00 (r760,c010) + C 01.00 (r890,c010) | |
| | A.4.2 | | 0 | 0 | 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 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r950,c010) + C 01.00 (r954,c010) + C 01.00 (r950,c010) | |
| | A.4.3 | Tier 2 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010) | |
| | В | TOTAL RISK EXPOSURE AMOUNT | 5,690 | 5,010 | 5,810 | 5,776 | C 01.00 (+960,c010) C 02.00 (+010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| OWN FUNDS REQUIREMENTS | 8.1 | Of which: Transitional adjustments included | 3,090 | 0 | 3,810 | 0 | C 05.01 (r010;c040) | |
| | C.1 | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 56.12% | 68.72% | 58.56% | 58.68% | CA3 (1) | |
| CAPITAL RATIOS (%) Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 56.12% | 68.72% | 58.56% | 58.68% | CA3 (3) | |
| Transidonal period | C.3 | TOTAL CAPITAL RATIO (transitional period) | 62.19% | 75.62% | 58.56% | 58.68% | CA3 (5) | |
| CET1 Capital Fully loaded | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 3,193 | 3,443 | 3,402 | 3,389 | [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)] | |
| CET1 RATIO (%) | E | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 56.12% | 68.72% | 58.56% | 58.68% | A.4.3.0).0)1 [D.1]/[B-8.1] | |
| Fully loaded ¹ | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c010) | |
| | - | Adjustments to LET1 due to IFRS 9 transitional arrangements Adjustments to AT1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c020) | |
| Memo items | F | | 0 | 0 | 0 | 0 | C 05.01 (+440,c030) C 05.01 (+440,c030) | |
| | F | Adjustments to T2 due to IFRS 9 transitional arrangements Adjustments included in RWAs due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c040) C 05.01 (r440,c040) | |
| | | Adjustments included in RWAs due to IFRS 9 transitional arrangements ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re- | | | | U | | |

^[1]The fully loaded CET1 ratio is an estimate calculated based on bank's appendeury reporting. Therefore, any capital indiruments that are not eligible from a regulatory point of view at the reporting date are not balan into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulse stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

| | | RW | /As | | |
|--|------------------|------------------|------------------|------------------|--|
| (min EUR, %) | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE |
| Credit risk (excluding CCR and Securitisations) ¹ | 3,960 | 3,061 | 3,849 | 3,911 | C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c280, s001) + C 08.01 (r050, c280, s001) + C 08.01 (r040, c280, s001) + C 08.01 (r040, c280, s002) - C 08.01 (r050, c280, s002) - C 08.01 (r040, c280, s002) - C 08.01 (r050, c280, s002) - C 08.01 (r040, c280, s |
| Of which the standardised approach | 3,960 | 3,061 | 3,849 | 3,911 | C 02.00 (r060, c010)-{C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)} |
| Of which the foundation IRB (FIRB) approach | 0 | 0 | 0 | 0 | C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] |
| Of which the advanced IRB (AIRB) approach | 0 | 0 | 0 | 0 | C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)] |
| Of which equity IRB | 0 | 0 | 0 | 0 | C 02.00 (R420, c010) |
| Counterparty credit risk (CCR, excluding CVA) ² | 292 | 379 | 445 | 395 | C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c |
| Credit valuation adjustment - CVA | 71 | 156 | 116 | 81 | C 02.00 (R640, c010) |
| Settlement risk | 0 | 0 | 0 | 0 | C 02.00 (R490, c010) |
| Securitisation exposures in the banking book (after the cap) | 27 | 25 | 27 | 32 | C 02.00 (R470, c010) |
| Position, foreign exchange and commodities risks (Market risk) | 136 | 176 | 159 | 143 | C 02.00 (R520, c010) |
| Of which the standardised approach | 136 | 176 | 159 | 143 | C 02.00 (R530, c010) |
| Of which IMA | 0 | 0 | 0 | 0 | C 02.00 (R580, c010) |
| Of which securitisations and resecuritisations in the trading book | 0 | 0 | 0 | 0 | C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 |
| Large exposures in the trading book | 0 | 0 | 0 | 0 | C 02.00 (R680, c010) |
| Operational risk | 1,205 | 1,213 | 1,213 | 1,213 | C 02.00 (R590, c010) |
| Of which basic indicator approach | 0 | 0 | 0 | 0 | C 02.00 (R600, c010) |
| Of which standardised approach | 1,205 | 1,213 | 1,213 | 1,213 | C 02.00 (R610, c010) |
| Of which advanced measurement approach | 0 | 0 | 0 | 0 | C 02.00 (R620, c010) |
| Other risk exposure amounts | 0 | 0 | 0 | 0 | C 02.00 (R630, c010) + C 02.00 (R690, c010) |
| Total | 5,690 | 5,010 | 5,810 | 5,776 | |

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.



2021 EU-wide Transparency Exercise P&L The Bank of New York Mellon SA/NV

| | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 |
|--|------------------|------------------|------------------|------------------|
| (mln EUR) | | | | |
| Interest income | 225 | 284 | 58 | 118 |
| Of which debt securities income | 89 | 114 | 24 | 47 |
| Of which loans and advances income | 70 | 80 | 9 | 20 |
| Interest expenses | 120 | 152 | 31 | 63 |
| (Of which deposits expenses) | 71 | 84 | 11 | 20 |
| (Of which debt securities issued expenses) | 0 | 0 | 0 | 0 |
| (Expenses on share capital repayable on demand) | 0 | 0 | 0 | 0 |
| Dividend income | 0 | 0 | 0 | 0 |
| Net Fee and commission income | 371 | 492 | 123 | 251 |
| 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 | 9 | 11 | 0 | 1 |
| Gains or (-) losses on financial assets and liabilities held for trading, net | 31 | 39 | 11 | 23 |
| Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net | 0 | 0 | 0 | 0 |
| Gains or (-) losses from hedge accounting, net | 0 | 0 | 0 | 0 |
| Exchange differences [gain or (-) loss], net | -3 | -3 | 1 | 1 |
| Net other operating income /(expenses) | 1 | 10 | 1 | 0 |
| TOTAL OPERATING INCOME, NET | 513 | 680 | 162 | 331 |
| (Administrative expenses) | 237 | 315 | 80 | 160 |
| (Cash contributions to resolution funds and deposit guarantee schemes) | 13 | 13 | 17 | 20 |
| (Depreciation) | 12 | 16 | 4 | 8 |
| Modification gains or (-) losses, net | 0 | 0 | 0 | 0 |
| (Provisions or (-) reversal of provisions) | 8 | 8 | 5 | 6 |
| (Payment commitments to resolution funds and deposit guarantee schemes) | 0 | 0 | 0 | 0 |
| (Commitments and guarantees given) | 0 | 0 | 0 | 0 |
| (Other provisions) | 8 | 8 | 5 | 6 |
| Of which pending legal issues and tax litigation ¹ | 0 | -10 | 0 | 0 |
| Of which restructuring ¹ | 0 | -2 | 0 | 0 |
| (Increases or (-) decreases of the fund for general banking risks, net) ² | 0 | 0 | 0 | 0 |
| (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) | 3 | 2 | -1 | -1 |
| (Financial assets at fair value through other comprehensive income) | 0 | 0 | 0 | 0 |
| (Financial assets at amortised cost) | 3 | 2 | -1 | -1 |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets) | 0 | 0 | 0 | 0 |
| (of which Goodwill) | 0 | 0 | 0 | 0 |
| Negative goodwill recognised in profit or loss | 0 | 0 | 0 | 0 |
| Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates | 0 | 0 | 0 | 0 |
| Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS | 240 | 326 | 57 | 137 |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS | 179 | 245 | 42 | 103 |
| Profit or (-) loss after tax from discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS FOR THE YEAR | 179 | 245 | 42 | 103 |
| Of which attributable to owners of the parent | 179 | 245 | 42 | 103 |

Or wind attributable to owners or one perent

"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 30/09/20 | 20 | | | As of 31 | /12/2020 | | | As of 31 | /03/2021 | | | As of 30/ | 06/2021 | | |
|--|-----------------|----------------|-----------------|---------|--------------------|----------|-----------------|---------|--------------------|----------|-----------------|---------|--------------------|---------------------|---------|---------|---|
| | | Fa | ir value hierar | chy | | Fa | ir value hierar | chy | | Fa | ir value hierar | chy | | Fair value hierarch | | | |
| 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 | 21,333 | | | | 23,594 | | | | 26,723 | | | | 25,397 | | | | IAS 1.54 (i) |
| Financial assets held for trading | 186 | 0 | 186 | 0 | 500 | 0 | 500 | 0 | 411 | 0 | 411 | 0 | 396 | 0 | 396 | 0 | IFRS 7.8(a)(ii);IFRS 9.Appendix A |
| Non-trading financial assets mandatorily at fair value through profit or loss | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 7.8(a)(ii); IFRS 9.4.1.4 |
| Financial assets designated at fair value through profit or loss | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 7.8(a)(i); IFRS 9.4.1.5 |
| Financial assets at fair value through other comprehensive income | 13,901 | 13,765 | 136 | 0 | 13,167 | 13,043 | 124 | 0 | 13,314 | 13,179 | 135 | 0 | 12,751 | 12,591 | 160 | 0 | IFRS 7.8(h); IFRS 9.4.1.2A |
| Financial assets at amortised cost | 3,808 | | | | 2,093 | | | | 2,852 | | | | 2,737 | | | | IFRS 7.8(f); IFRS 9.4.1.2 |
| Derivatives – Hedge accounting | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.2 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | 0 | | | | 0 | | | | 0 | | | | 0 | | | | IAS 39.89A(a); IFRS 9.6.5.8 |
| Other assets ¹ | 397 | | | | 398 | | | | 441 | | | | 601 | | | | |
| TOTAL ASSETS | 39,624 | | | | 39,752 | | | | 43,741 | | | | 41,882 | | | | IAS 1.9(a), IG 6 |

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

| (min E | EUR) | | | As of 30/09/20 | 020 | | | | | As of 31 | 1/12/2020 | | | | | As of 31 | /03/2021 | | | | | As of 30/ | 06/2021 | | | |
|---|--------------------|--|---|--------------------------------------|--|----------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------|--------------------------------------|---|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|-------------------|---|--------------------------------------|--------------------------|
| | | Gross carr | ying amount | | Accı | mulated impair | rment | Gro | ss carrying amo | ount | Accu | mulated impair | ment | Gro | ss carrying am | ount | Acci | umulated impai | ment | Gross | carrying amo | unt ⁽²⁾ | Accum | ulated impairm | ent ⁽²⁾ | |
| Breakdown of financial assets by instrument and by counterparty sector ¹ | | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impairer assets | Stage 1 Assets without significant d increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk sino initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | credit risk since | Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired | Stage 3 Credit-impaired assets | References |
| Financial assets at fair | Debt securities | 13,901 | 0 | 0 | 0 | 0 | 0 | 13,167 | 0 | 0 | 0 | 0 | 0 | 13,315 | 0 | 0 | 0 | 0 | 0 | 12,752 | 0 | 0 | 0 | 0 | 0 | Annex V.Part 1.31, 44(b) |
| value through other comprehensive income | Loans and advances | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |
| Financial assets at | Debt securities | 226 | 0 | 0 | 0 | 0 | 0 | 222 | 0 | 0 | 0 | 0 | 0 | 197 | 0 | 0 | 0 | 0 | 0 | 198 | 0 | 0 | 0 | 0 | 0 | Annex V.Part 1.31, 44(b) |
| amortised cost | Loans and advances | 3,583 | 0 | 0 | 0 | 0 | 0 | 1,872 | 0 | 0 | 0 | 0 | 0 | 2,655 | 0 | 0 | 0 | 0 | 0 | 2,539 | 0 | 0 | 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |

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

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



Breakdown of liabilities

The Bank of New York Mellon SA/NV

(mln EUR)

| | | Carrying | amount | | |
|---|------------------|------------------|------------------|------------------|--|
| LIABILITIES: | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References |
| Financial liabilities held for trading | 165 | 583 | 319 | 274 | IFRS 7.8 (e) (ii); IFRS 9.BA.6 |
| Trading financial liabilities ¹ | 0 | 0 | 0 | 0 | Accounting Directive art 8(1)(a),(3),(6) |
| Financial liabilities designated at fair value through profit or loss | 1 | 0 | 0 | 0 | IFRS 7.8 (e)(i); IFRS 9.4.2.2 |
| Financial liabilities measured at amortised cost | 35,427 | 35,161 | 39,362 | 37,316 | IFRS 7.8(g); IFRS 9.4.2.1 |
| Non-trading non-derivative financial liabilities measured at a cost-based method ¹ | 0 | 0 | 0 | 0 | Accounting Directive art 8(3) |
| Derivatives – Hedge accounting | 0 | 0 | 0 | 0 | IFRS 9.6.2.1; Annex V.Part 1.26 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | 0 | 0 | 0 | 0 | IAS 39.89A(b), IFRS 9.6.5.8 |
| Provisions | 189 | 172 | 156 | 155 | IAS 37.10; IAS 1.54(I) |
| Tax liabilities | 81 | 86 | 75 | 70 | IAS 1.54(n-o) |
| Share capital repayable on demand | 0 | 0 | 0 | 0 | IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12 |
| Other liabilities | 345 | 264 | 344 | 536 | Annex V.Part 2.13 |
| Liabilities included in disposal groups classified as held for sale | 0 | 0 | 0 | 0 | IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14 |
| Haircuts for trading liabilities at fair value ¹ | 0 | 0 | 0 | 0 | Annex V Part 1.29 |
| TOTAL LIABILITIES | 36,207 | 36,266 | 40,257 | 38,351 | IAS 1.9(b);IG 6 |
| TOTAL EQUITY | 3,417 | 3,486 | 3,484 | 3,531 | IAS 1.9(c), IG 6 |
| TOTAL EQUITY AND TOTAL LIABILITIES | 39,624 | 39,752 | 43,741 | 41,882 | 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 SA/NV

(mln EUR)

| | | | Carrying | amount | | |
|------------------------------------|---|------------------|------------------|------------------|------------------|---|
| Breakdown of financial liabilities | by instrument and by counterparty sector | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References |
| Derivatives | | 165 | 583 | 319 | 274 | IFRS 9.BA.7(a); CRR Annex II |
| Short positions | Equity instruments | 0 | 0 | 0 | 0 | IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5 |
| Short positions | Debt securities | 0 | 0 | 0 | 0 | Annex V.Part 1.31 |
| | Central banks | 605 | 491 | 521 | 623 | Annex V.Part 1.42(a), 44(c) |
| | of which: Current accounts / overnight deposits | 605 | 491 | 521 | 623 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | General governments | 261 | 172 | 265 | 206 | Annex V.Part 1.42(b), 44(c) |
| | of which: Current accounts / overnight deposits | 261 | 172 | 265 | 206 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Credit institutions | 11,729 | 6,189 | 10,358 | 8,309 | Annex V.Part 1.42(c),44(c) |
| Deposits | of which: Current accounts / overnight deposits | 9,207 | 3,861 | 6,948 | 4,845 | ECB/2013/33 Annex 2.Part 2.9.1 |
| Deposits | Other financial corporations | 22,789 | 28,259 | 28,171 | 28,121 | Annex V.Part 1.42(d),44(c) |
| | of which: Current accounts / overnight deposits | 22,086 | 27,901 | 27,679 | 27,902 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Non-financial corporations | 7 | 15 | 15 | 26 | Annex V.Part 1.42(e), 44(c) |
| | of which: Current accounts / overnight deposits | 7 | 15 | 15 | 26 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Households | 0 | 0 | 0 | 0 | Annex V.Part 1.42(f), 44(c) |
| | of which: Current accounts / overnight deposits | 0 | 0 | 0 | 0 | Annex V.Part 1.42(f), 44(c) |
| Debt securities issued | | 0 | 0 | 0 | 0 | Annex V.Part 1.37, Part 2.98 |
| Of which: Subordir | nated Debt securities issued | 0 | 0 | 0 | 0 | Annex V.Part 1.37 |
| Other financial liabilities | | 35 | 35 | 33 | 31 | Annex V.Part 1.38-41 |
| TOTAL FINANCIAL LIABILITIES | | 35,593 | 35,744 | 39,681 | 37,590 | |



2021 EU-wide Transparency Exercise Market Risk The Bank of New York Mellon SA/NV

| | | | | | | | | THE Dati | c or inew you | K MEHON 3 | Hylv | | | | | | | | | | |
|--|----------------------------|----------------------------|--|--------------------------|---|-------------------------------|--------------------------------|--|---------------|--------------------------------|------|----------------------------------|--|--------------------------|---|-------------------------------|--------------------------------|----------|-------|--------------------------------|---|
| | SA | | | | | I | М | | | | | | | | | IM | | | | | / |
| | | | VaR (Memoran | ndum item) | STRESSED VaR (| Memorandum item) | AND MIG | NTAL DEFAULT RATION RISK AL CHARGE | ALL PRICE F | RISKS CAPIT FOR CTP | | | VaR (Memori | andum item) | STRESSED VaR (/ | Memorandum item) | | ION RISK | | RISKS CAPITAL CHAP FOR CTP | |
| (min EUR) | TOTAL RISK EXPOSURE AMOUNT | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRt-1) | 12 WEEKS AVERAGE MEASURE | LAST MEASURI | | 12 WEEKS AVERAGE MEASURE | | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRt-1) | 12 WEEKS AVERAGE MEASURE | | FLOOR | 12 WEEKS AVERAGE MEASURE | |
| | As of 30/09/2020 | As of 31/12/2020 | | | | As of 30/ | 09/2020 | | | | | | | | | As of 31/1 | 2/2020 | | | | |
| Traded Debt Instruments Of which: General risk Of which: Specific risk Equities | 0 0 0 | 42 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 | | | | | |
| Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk | 0 0 136 | 0 0 134 | 0 0 | 0 0 0 | 0 0 0 | 0 | | | | | | | 0 0 0 | 0 | 0 0 0 | 0 0 | | | | | |
| Total | 136 | 176 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | - |
| | As of 31/03/2021 | As of 30/06/2021 | | | | As of 31/ | 03/2021 | | | | | | | | | As of 30/0 | 6/2021 | | | | |
| Traded Debt Instruments | 37 | 38 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | |
| Of which: General risk | 37 | 38 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | |
| Of which: Specific risk | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | |
| Equities | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | |
| Of which: General risk Of which: Specific risk | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | |
| Foreign exchange risk | 122 | 105 | ő | 0 | ő | 0 | | | | | | | Ö | 0 | ő | ő | | | | | |
| Commodities risk | 0 159 | . 0 | 0 | 0 | 0 | 0 | | _ | | | | | 0 | 0 | 0 | 0 | | | | | |
| Total | 159 | 143 | U | U | U | U | 0 | U | 0 | 0 | 0 | U | U | U | U | U | . 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.



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon SA/NV

| | | | | Standardise | d Approach | | | |
|---|----------------------------------|--------------------------------|---------------------------------|----------------------------------|------------------------------------|---------------------------------|----------------------|----------------------------------|
| | | As of 30, | 09/2020 | | | As of 31; | 12/2020 | |
| (min EUR. %) | Original Exposure ^s | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions |
| Central governments or central banks | 17,948 | 18,715 | 62 | | 21,061 | 21.772 | 59 | |
| Regional governments or local authorities | 785 | 785 | 17 | | 714 | 714 | 16 | |
| Public sector entities | 2,001 | 2,071 | 116 | | 1,815 | 1,888 | 120 | |
| Multilateral Development Banks | 711 | 711 | 0 | | 634 | 634 | 0 | |
| International Organisations | 599 | 599 | 0 | | 295 | 295 | 0 | |
| Institutions | 12,980 | 6,138 | 1,381 | | 12,038 | 6,836 | 1,441 | |
| Corporates | 6,401 | 2,699 | 2,150 | | 5,385 | 1,521 | 1,238 | |
| of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| solidated data of which: SME | ٥ | 0 | 0 | | 0 | 0 | 0 | |
| | ٥ | 0 | 0 | | 0 | 0 | 0 | |
| of which: SME | 0 | U | 0 | | 0 | U | 0 | |
| Exposures in default | o o | 0 | 0 | 0 | 0 | | 0 | |
| Items associated with particularly high risk Covered bonds | 1.541 | 1.541 | 154 | | 1.762 | 1.762 | 176 | |
| Claims on institutions and corporates with a ST credit assessment | 1,511 | 1,511 | 1.54 | | 1,702 | 1,702 | 170 | |
| Collective investments undertakings (CIU) | ŏ | ő | ő | | 44 | 9 | 9 | |
| Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Other exposures | 366 | 366 | 371 | | 375 | 375 | 379 | |
| Standardised Total ² | 43,331 | 33,626 | 4,251 | 3 | 44,123 | 35,805 | 3,440 | |
| | (1) Original exposure, unlike Ex | posure value, is reported befo | e taking into account any offer | rt due to medit conversion facts | rs or credit risk mitination techn | innes (e.n. substitution effort | s) | |

⁽²⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversis ⁽²⁾ Standardised Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

| | | Standardised Approach | | | | | | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|
| | | | As of 30/ | 09/2020 | | | As of 31; | 12/2020 | | |
| | from FIR %A | Original Exposure ^s | 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 | 7,689 | 7,689 | 0 | | 6,807 | 6,807 | 0 | | |
| | Regional governments or local authorities | 540 | 540 | 0 | | 477 | 477 | 0 | | |
| | Public sector entities | 1,026 | 1,026 | 0 | | 968 | 968 | 0 | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Institutions | 185 | 185 108 | 37 | | 261 | 261 | 52 | | |
| | Corporates | 108 | 108 | 103 | | 96 | 46 | 3/ | | |
| | of which: SME | 0 | | | | 0 | | 0 | | |
| | Retail of which: SME | o o | | | | 0 | | 0 | | |
| GERMANY | Secured by mortgages on immovable property | o o | | | | 0 | | 0 | | |
| | of which: SME | ů | 0 | ů | | 0 | n n | 0 | | |
| | Pynosures in default | n n | | n n | 0 | 0 | i i | 0 | 0 | |
| | Items associated with particularly high risk | ō | ō | ō | | ō | ō | o o | | |
| | Covered bonds | 255 | 255 | 26 | | 265 | 265 | 27 | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 44 | 9 | 9 | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Other exposures | 4 | 4 | - 4 | | 6 | 6 | 6 | | |
| | Standardised Total ² | | | | 0 | | | | 0 | |

| | | | | | Standardisc | d Approach | | | |
|---------|---|--|---|--|---|--|--|--|---|
| | | | As of 30, | 09/2020 | | | As of 31 | 12/2020 | |
| | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| BELGIUM | Central overmentate or central tables (Sectional overmentate or central authorities subcoloral overmentate or rock authorities subcoloral overmentate or rock authorities subcolorate overtices or rock subcolorate over of subcolorate or subcolorate | \$,147 0 0 0 120 12 0 0 0 0 0 0 0 0 0 0 0 0 | 5,191 0 0 0 0 73 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 73 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 15 12 0 0 0 0 0 0 0 0 | 0 | 8,498 0 0 0 93 93 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 8,543 0 0 0 466 66 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | o |
| | Standardised Total ² | | | | | | | | 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).

(1) Total value adjustments and crevisions our country of counterparty excludes those for securisdisation exposures, additional valuation adjustments (AVAL) and other own funds reductions related to the

| | | exposures, but includes gene | ral credit risk adjustments. | | | | | | |
|-------------|--|--|--|---|---|---|-----------------------------|---|--|
| | | | | | Standardise | d Approach | | | |
| | | | As of 30 | /09/2020 | | | As of 31 | /12/2020 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| NETHERLANDS | Control Community or control for Control (Control Control Cont | 687 0 0 0 712 3,444 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 732 0 0 667 637 0 0 0 0 0 0 0 0 0 | 0 0 0 1133 45 0 0 0 0 0 0 | | 1,222 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 1,265 | 0 0 0 113 137 87 87 0 0 0 0 0 0 | o |
| | Standardised Total ² | | | | 0 | | | | |

| | | - Popularies, but choicing general credit risk adjustments. | | | | | | | | | |
|---------------|---|---|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | | | Standardise | d Approach | | | | | |
| | | | As of 30; | 09/2020 | | | As of 31 | /12/2020 | | | |
| | | 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 | 1.102 | 1.102 | | | 1.009 | 1.009 | 0 | | | |
| | Regional governments or local authorities | 1,102 | 0 | ő | | 1,000 | 1,000 | ő | | | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | International Organisations | 6.246 | 0 380 | 0 76 | | 0 5.189 | 0 894 | 179 | | | |
| | Institutions Corporates | 6,296 | 38U 451 | /6 217 | | 5,189 | 894 | 202 | | | |
| | of which: SME | 101 | -01 | 117 | | | | 102 | | | |
| | Retail | ō | ō | o o | | ō | ō | ō | | | |
| UNITED STATES | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| UNITED STATES | Secured by mortoages 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 Covered bonds | | | 0 | | 0 | | 0 | | | |
| | Claims on institutions and corporates with a ST credit assessment | ő | ŏ | ő | | o o | ŏ | l ő | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | ō | ō | 0 | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Other exposures | 53 | 53 | 53 | | 58 | 58 | 58 | | | |
| | Standardised Total ² | | | | . 0 | | | | | | |

The Costant assource, unlike Economy value in recorded before station into account on white due to condition control make an experience for the administration before an except that an experience record that administration before some control and production per country of constrainty excepts those of the account control and pulsarious (ARM) and other own funds reductions valued to the experience for the administration of the administrati



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon SA/NV

| | The Bank of New York Mellon SA/NV | | | | | | | | |
|------------|---|----------------------------------|---------------------------------|---------------------------------|---|------------------------------------|----------------------------------|----------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 30/ | 09/2020 | | | As of 31 | /12/2020 | |
| | (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 | 589 | 589 | 0 | | 1,229 | 1,229 | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 125 | 125 | 25 | | 50 | 50 | 10 | |
| | Corporates | 158 | 126 | 126 | | 78 | 78 | 78 | |
| | of which: SME Retail | 0 | 0 | | | 0 | 0 | 0 | |
| LUXEMBOURG | of which: SME | 0 | ō | 0 | | ō | ō | o o | |
| LUXEMBUUKG | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME Exposures in default | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Items associated with particularly high risk | ő | ő | ő | | 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 undertakinos (CIU) Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 4 | 4 | 9 | | 3 | 3 | 8 | |
| | Standardised Total ² | | | <u> </u> | 0 | | | | 0 |
| | | (1) Original exposure, unlike Ex | posure value, is reported befor | e taking into account any effec | t due to credit conversion facto | rs or credit risk mitigation techn | riques (e.g. substitution effect | s). | |

| | | ⁽⁴⁾ Total value adsultments and provisions oer country of counternanty excludes those for securistization exposures, additional valuation adjustments (AWA) and other own funds reductions related to the exposures, but includes general cords; risk adjustments. | | | | | | | | | | |
|--------|--|---|--|--|---|---|--|--|---|--|--|--|
| | | | | | Standardise | d Approach | | | | | | |
| | | | As of 30, | 09/2020 | | | As of 31 | /12/2020 | | | | |
| | (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 | | | |
| CANADA | Control incomments or control institute Models accurate cellular Mod | 0 161 234 0 0 1,483 23 23 0 0 0 0 0 0 | 0 161 234 0 0 1.483 23 0 0 0 0 0 0 | 0 0 22 23 297 17 0 0 0 0 0 0 0 | 0 | 0 157 239 0 0 0 1,630 22 22 0 0 0 0 0 0 | 0 157 239 0 0 1,630 0 0 0 0 0 0 0 0 | 0 0 28 28 0 0 226 17 7 0 0 0 0 0 0 | o | | | |

| | exposures, but includes gener | ar Credit risk augustrients. | | | | | | | |
|---|--|---|---|------------|--|--|--|---|--|
| | | | | Standardis | d Approach | | | | |
| | | As of 30, | 09/2020 | | | As of 31 | /12/2020 | | |
| (min EUR. %) | Original Exposure* Exposure Value* Wisk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* | | | | | | | | |
| Central generalization or central basis Registral generalization or botal authorities Registral generalization or botal authorities Registral generalization or section of the section of | 166 0 0 0 572 90 0 0 0 0 0 512 512 3 | 168 0 0 0 437 90 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 87 75 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 75 0 0 0 0 | 0 | 170 0 0 0 0 466 73 0 0 0 0 0 0 0 0 0 0 0 0 | 170 0 0 0 345 73 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 99 9 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | |
| Standardised Total ² | | | | 0 | | | | 0 | |

***Critical encourse, untile Encourse value, is recorded before takins into account any effort due to condit conversion factors or recedit die relixation buchmisses (e.g., admittable) effects.

**Try tall was adjustments and previous per country of counterparty excludes those for securidatation exposures, additional valuation adjustments (ENRA) and other own funds reductions relixed to the exposures, but include governed medit adjustments (ENRA) and other own funds reductions relixed to the exposures, but include governed medit adjustments (ENRA) and other own funds reductions relixed to the exposures, but include governed medit adjustments (ENRA) and other own funds reductions relixed to the exposures.

| | | | | | Standardise | d Approach | | | |
|--------|--|---|--|---|---|--|--|--|---|
| | | | As of 30, | 09/2020 | | | As of 31 | /12/2020 | |
| | (min FIR %). | 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 |
| FRANCE | Central severements or central states Bellicial conversional or local arthritis Ministral Central Central Central Ministral Central Central Ministral Central Central Ministral Central Central Ministral Central Ministral Minist | 795 0 207 0 0 45 0 0 0 0 0 0 0 0 0 0 0 0 | 1,016 0 0 207 0 0 209 46 6 0 0 0 0 0 0 0 0 | 0 0 0 42 23 0 0 0 0 0 0 | 0 | 633 0 113 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 887 0 113 0 0 208 36 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 42 17 0 0 0 0 0 0 0 0 | |

Colored economy, writing Economy value, a recorded before taking into account any effect due to coult conversion factors or routed as institution behaviour (a.e. adultation effects).
 Colored and advantment and envisions per country of continents evolution from the excludation economy, additional violation advantment (Helia) and other own front reductions validated to the exercise exercise.

| | | exposures, but includes general credit risk adjustments. | | | | | | | | | |
|--|--|--|--|--|---|--|---|--|---|--|--|
| | | | | | Standardisc | d Approach | | | | | |
| | | | As of 30, | 09/2020 | | | As of 31 | /12/2020 | | | |
| | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ^t | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | |
| Central deveramentar de Residuaria dos commentar de Palicia con central de Palicia con central de Palicia con central de International Constitución Con el ministrativo Con el ministrativo Con el ministrativo Constitución de Securado de Securado Securado de Securado de Securado Securado de Securado de Securado Secu | central sainsis Banks Banks immovable ensecte rticularly high risk foropostes with a 57 credit assessment | 5 0 2077 0 0 0 0 1388 3033 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | \$ 0 0 2077 0 0 0 0 138 16 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 11 0 0 28 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 5 0 195 95 0 0 216 422 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 5 0 195 0 0 216 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 39 0 0 43 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | |

**Oppied exposes, write Exposer value, a regional other taking into science any wifet due to creat coverage for both any or midd take infligation formation (e.g. scheldstallor effects).

**Total value admitstances and revolutions are construit of construints encludes from from scientification encourses, additional valuements. (Reful and other own funds reductions solved to the exposures, and in the contract of the depolarment of the Reful and other own funds reductions solved to the exposures, and in the contract of the depolarment of the Reful and other own funds reductions solved to the exposures, and in the contract of the Reful and other own funds reductions solved to the exposures, and in the contract of the Refull and other own funds reductions solved to the exposure of the Refull and other own funds reductions and the result in the contract of the Refull and other own funds reductions are consistent or the reduction of the Refull and other own funds reductions are consistent or the reduction of the Refull and other own funds reductions are consistent or the reduction of the Refull and other own funds reductions are consistent or the Refull and other own funds reductions are consistent or the reduction of the Refull and other own funds reductions are consistent or the reduction of the Refull and Refull a

| | | Standardised Approach | | | | | | | | |
|---|---|--|--|---|---|---|---|---|--|--|
| | | As of 30 | /09/2020 | | | As of 31 | /12/2020 | | | |
| (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 | | |
| Control occurrences or control banks. Residual occurrences for local authorities. Residual occurrences for local activities. Residual occurrences for local activities for local activities for local activities. Residual occurrences for local activities for local activities for local activities. Residual occurrences for local activities for local activities. | 779 0 0 0 111 725 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 7.99 0 0 0 11 7.25 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 2 725 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 648 0 0 6 69 0 0 0 0 0 0 0 0 0 0 0 0 0 2 0 0 0 0 0 | 668 0 0 0 0 0 6 6 6 6 6 6 0 0 0 0 0 0 0 | 0 0 0 0 1 1 66 60 0 0 0 0 0 0 0 | | | |



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon SA/NV

| | | | | | Standardise | ed Approach | | | | | |
|-------------------|---|--|-----------|---------|-------------|-------------------------------------|----------------------------------|---------|---|--|--|
| | | | As of 31, | 03/2021 | | | As of 30, | 06/2021 | | | |
| | (min EUR. %) | Original Exposure Value ¹ Exposure Value ¹ Risk exposure amount Value adjustments and Original Exposure ² Exposure Value ³ Risk exposure amount Value adjustments and Original Exposure ³ | | | | | | | | | |
| | Central governments or central banks | 21,602 | 22,368 | 62 | | 21,994 | 22,823 | 58 | | | |
| | Regional governments or local authorities | 705 | 705 | 17 | | 848 | 848 | 16 | | | |
| | Public sector entities | 1,963 | 2,040 | 144 | | 1,667 | 1,578 | 108 | | | |
| | Multilateral Development Banks | 666 | 666 | 0 | | 733 | 733 | 0 | | | |
| | International Organisations | 294 | 294 | 0 | | 329 | 329 | 0 | | | |
| | Institutions | 13,642 | 6,724 | 1,630 | | 10,911 | 5,915 | 1,545 | | | |
| | Corporates | 6,746 | 3,116 | 1,887 | | 7,133 | 2,964 | 1,761 | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| Consolidated data | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| CONSONIGATED GATA | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Exposures in default Items associated with particularly high risk | o o | 0 | 0 | | 0 | 0 | | 0 | | |
| | Items associated with particularly high risk Covered honds | 1.255 | 1.255 | 125 | | 1,305 | 1.304 | 130 | | | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | 1,233 | 1,233 | 123 | | 1,305 | 1,304 | 130 | | | |
| | Collective investments undertakings (CIU) | 43 | 9 | 9 | | 43 | 9 | 107 | | | |
| | Equity | 0 | ō | i o | | o o | ō | 0 | | | |
| | Other exposures | 415 | 415 | 420 | | 576 | 576 | 581 | | | |
| | Standardised Total ² | 47,331 | 37,592 | 4,294 | 2 | 45,539 | 37,079 | 4,306 | 1 | | |
| | | (1) Original exposure, unlike E | | | | tors or credit risk mitigation tech | rriques (e.g. substitution effec | ts). | | | |

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conve
 Standardised Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

| | | Standardised Approach | | | | | | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|
| | | | As of 31/ | 03/2021 | | | As of 30, | /06/2021 | | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | |
| | (min EUR. %) Central governments or central banks | 3,914 | 3,914 | 0 | | 6,580 | 6,580 | | | |
| ı | Regional governments or central banks Regional governments or local authorities | 3,914 | 3,914 | 0 | | 6,500 | 609 | 0 | | |
| | Public sector entities | 970 | 970 | 0 | | 759 | 759 | 0 | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Institutions | 343 | 343 | 69 | | 268 | 265 | 54 | | |
| | Corporates | 124 | 124 | 105 | | 85 | 85 | 61 | | |
| | of which: SME Retail | U | 0 | 0 | | 0 | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | | | 0 | | |
| GERMANY | Secured by mortgages on immovable property | o n | 0 | 0 | | 0 | 0 | 0 | | |
| | of which: SME | ō | ō | ō | | ō | ō | ō | | |
| | 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 | 281 | 281 | 28 | | 273 | 273 | 27 | | |
| | Claims on institutions and corporates with a ST credit assessment | | 0 | 0 | | | 0 | | | |
| | Collective investments undertakings (CIU) | 43 | 9 | 9 | | 43 | 9 | 107 | | |
| | Equity Other exposures | | 0 | 0 | | 22 | 33 | 33 | | |
| | Other exposures Standardised Total ² | 0 | | | | 33 | | 33 | 0 | |

| | | | | | Standardise | ed Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31/ | 03/2021 | | | As of 30/ | 06/2021 | |
| | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ^s | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | Central governments or central banks | 7,415 | 7,721 | 0 | | 7,357 | 7,503 | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | ō | ō | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 36 | 36 | 0 | |
| | Institutions | 640 | 332 | 66 | | 171 | 171 | 34 | |
| | Corporates of which: SME | 11 | 11 | 11 | | 0 | | 0 | |
| | or which: SME Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| BELGIUM | of which: SME | ō | ō | 0 | | 0 | 0 | 0 | |
| DELGIUM | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default Items associated with particularly high risk | 0 | 0 | 0 | U | 0 | | | U |
| | Covered bonds | 53 | 53 | 5 | | 53 | 53 | 5 | |
| | 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 Other exposures | 0 344 | 0 344 | 344 | | 445 | 446 | 0 451 | |
| | Other exposures Standardised Total ² | 344 | 344 | 344 | 0 | 910 | 940 | 401 | 0 |

| | | | | | Standardise | ed Approach | | | |
|-------------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31/ | 03/2021 | | | As of 30, | 06/2021 | |
| | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | Central governments or central banks | 4,128 | 4,173 | 0 | | 3,973 | 4,017 | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | ō | 0 | | 0 | ō | ō | |
| | International Organisations Institutions | 0 650 | 0 606 | 0 121 | | 650 | 0 605 | 0 121 | |
| | Corporates | 3,040 | 206 | 192 | | 3,043 | 153 | 121 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| NETHERLANDS | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | ō | 0 | 0 | Ü | 0 | ő | ő | · · |
| | Covered bonds | 0 | 0 | 0 | | 64 | 64 | 6 | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | 0 | 0 | | | 0 | 0 | |
| | Equity | 0 | ō | 0 | | ō | ō | ō | |
| | Other exposures | 0 | 0 | 0 | | | | 0 | |
| | Standardised Total ² | | | | | | | | 0 |

O)

(1) Criginal exposure, unitile Exposure value, is reported before taking into account any effect due to credit coverain factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AMA) and other own funds reductions related to the

| | | (2) Total value adjustments an exposures, but includes gener | | ana party excepts close for a | cu asassi equate, assoc | nai valuation aliquidininini (Alixe | y and core centrales reduc | OUTS TERRAL ID ON | |
|---------------|--|---|---|---|---|--|---|------------------------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31, | 03/2021 | | | As of 30 | /06/2021 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) | | | | | | | | |
| UNITED STATES | Central governments or central hashes Applicated governments or local authorities Militation of lovedisposed the second of local authorities Militation of lovedisposed thesis Militation o | 1,047 0 0 0 6,508 392 0 0 | 1,047 0 0 0 0 436 392 0 0 | 0 0 0 0 87 198 0 0 | | 880 0 0 0 4,471 379 0 0 | 880 0 0 0 0 217 379 0 0 | 0 0 0 47 197 0 0 | |
| | of which: DRE Encourse in default Rome associated with particularly high risk Covered boods Colimic on institutions and convocates with a ST credit assessment Collective investments undertakines (CIU) Enuty Other encourse | 0 0 0 0 0 0 56 | 0 0 0 0 0 0 56 | 0 0 0 0 0 0 56 | 0 | 0 0 0 0 0 0 0 28 | 0 0 0 0 0 0 0 28 | 0 0 0 0 0 0 28 | |
| | Standardised Total ² | (1) Original exposure, unlike E | | | 0 | | | | |

(1) Original exposure, unlike Exposure value, is reported before basing into account may effect due to most convenient floatures or work risk entirpotent sub-intopase (e.g. auditotion effects).
(2) Tall value a diputione



UNITED KINGDOM

FRANCE

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon SA/NV

| THE DUTK | of New York Mellon SA/NV | | | | | | | | |
|--|---|--|--|--|---|---|---|--|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31/ | 03/2021 | | | As of 30 | /06/2021 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| Control environment or control in facilities of the control in the control in public sector entities the control in the control in the control in the control in the control in the control in public control in the control in the control in of which Code of which of which Code of which of which Code of which of which Code of which of which Code of which of which o | third research y high risk stee with a ST credit assessment | 2,072 0 0 0 90 384 0 0 0 0 0 | 2,072 0 0 0 950 107 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 18 175 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 1,222 0 227 39 69 0 0 0 0 0 0 0 0 0 0 | 1,230 0 0 237 247 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 8 8 8 8 0 0 0 0 0 0 0 0 0 0 | 0 |
| Standardised (otal | | (1) Original exposure, unlike E | oposure value, is reported befo | ore taking into account any eff | act due to credit conversion fact | ors or credit risk mitigation tech | niques (e.g. substitution effer | ts). | |

| | | exposures, but includes gene | | ,, | | | , | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31 | /03/2021 | | | As of 30, | 06/2021 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 158 | 158 | 0 | | 157 | 157 | 0 | |
| | Public sector entities | 286 | 286 | 36 | | 242 | 242 | 27 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 1,575 | 1,575 | 315 | | 1,475 | 1,475 | 295 | |
| | Corporates of which: SME | 29 | 29 | 23 | | 57 | 57 | 51 | |
| | or which: SME Retail | 0 | | | | | | 0 | |
| | of which: SME | o n | | | | 0 | 0 | i o | |
| CANADA | Secured by mortgages on immovable property | ō | ō | i o | | ō | ō | ō | |
| | of which: SME | 0 | o o | | | 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 | |
| | Eaulty | 0 | 0 | 0 | | 9 | 0 | 0 | |
| | Other exposures | | | | | 0 | | | |
| | Standardised Total ² | | | | . 0 | | | | 0 |

(1) Original exposure, utilise Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securidisation exposures, additional valuation adjustments (RIAs) and other own funds reductions related to the

| | exposures, but includes general credit rest adjustments. Standardised Approach | | | | | | | | | | | |
|--|---|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|--|--|
| | | | | Standardise | ed Approach | | | | | | | |
| | | As of 31/ | 03/2021 | | | As of 30/ | 06/2021 | | | | | |
| | Original Exposure ¹ | Exposure Value ^s | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | | | |
| (min EUR, %) | | | | | | | | | | | | |
| ntral banks | 146 | 146 | 0 | | 145 | 145 | 0 | | | | | |
| ocal authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | 0 | 0 | 0 | | 9 | | | | | | | |
| Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | |
| | 0 | 0 | 0 | | 9 | | | | | | | |
| | 0 1.261 | 0 | | | | 0 1.051 | 293 | | | | | |
| | 1,261 | 1,057 | 318 | | 1,435 | 1,051 | 293 | | | | | |
| | U | U | U | | 9 | 0 | 0 | | | | | |
| | U | U | U | | 9 | 0 | 0 | | | | | |
| | U | U | U | | 9 | 0 | 0 | | | | | |
| immovable property | U | U | U | | 9 | 0 | 0 | | | | | |
| | U | U | U | | 9 | 0 | 0 | | | | | |
| | U | U | U | U | 0 | | 0 | | | | | |
| ticularly high risk | | U | U | | 0 | | | | | | | |
| corporates with a ST credit assessment | | U | U | | 0 | | | | | | | |
| | 0 | 0 | 0 | | | | | | | | | |
| Sertakinos (CIU) | 0 | 0 | 0 | | | | | | | | | |
| | 2 | 2 | 2 | | 25 | 25 | 25 | | | | | |
| | , | , | , | | | 43 | 23 | | | | | |
| | | | | | | | | | | | | |

| | | | | Standardisc | ed Approach | | | |
|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | As of 31/ | 03/2021 | | | As of 30 | 06/2021 | |
| | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| (min EUR. %) | | | | | | | | |
| ral banks | 583 | 614 | 0 | | 506 | 666 | 0 | |
| al authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | 135 | 135 | 0 | | 176 | 176 | 0 | |
| nks | 9 | 0 | 0 | | 9 | 0 | 0 | |
| | 9 | | 47 | | | | | |
| | 264 | 234 | 17 | | 543 | 229 | 46 29 | |
| | 30 | 30 | 1/ | | 42 | 42 | 29 | |
| | 9 | 0 | 0 | | 9 | 0 | 0 | |
| | 0 | 0 | 0 | | 0 | 0 | 0 | |
| novable property | | | 0 | | | | | |
| movable property | | | 0 | | | | | |
| | | | 0 | | | | | |
| ularty high risk | | | 0 | 0 | | | | |
| ulariv nion risk | i i | 0 | 0 | | | | 0 | |
| roorates with a ST credit assessment | | 0 | 1 | | o o | | | |
| roorates with a ST credit assessment takings (CIU) | | 0 | 1 | | o o | | | |
| CARLINGS (CTO) | | 0 | 1 | | o o | | | |
| | | U | U | | | 0 | | |

| | | As of 31/ | 03/2021 | | | | | | | | | | |
|--|---|--|---|---|--|--|--|---|--|--|--|--|--|
| | | As of 31/03/2021 As of 30/04/2021 Value adjustments and | | | | | | | | | | | |
| (min EUR. %) | Original Exposure* Value* Risk exposure amount: ** Signal Exposure* XiII | | | | | | | | | | | | |
| Control deverements or control banks. Resident overements or colorable seasons. Resident overements or colorable Multiplicat of brondersees Banks Seasons of Seasons of Seasons Seasons of Seasons of Seasons Generalized Considerations Generalized Seasons of Seasons Generalized Seasons Ge | S 0 0 224 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 5 0 224 0 212 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 45 42 42 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 5 0 213 0 0 164 494 0 0 0 0 0 0 0 2 275 0 0 0 0 | \$ 0 213 0 0 0 0 164 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 43 0 0 33 0 0 0 0 0 0 0 2 8 0 0 | 0 | | | | | |

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to creatic connection factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitaisation exposures, additional valuation adjustments (AVAe) and other own funds reductions related to the

| Control Information or control hands Control Information Con | | | exposures, but includes gener | ral credit risk adjustments. | | | | | | |
|--|---------|--|--------------------------------|------------------------------|---|-------------|--|-----------------------------|---|---|
| Control documents or control hands Control documents Co | | | | | | Standardise | ed Approach | | | |
| Control Information or control hands Control Information Con | | | | As of 31, | 03/2021 | | | As of 30 | 06/2021 | |
| Control documentation to control houses 1,400 1,400 0 660 1 | | (min FIB %). | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | | Original Exposure ¹ | Exposure Value ^t | Risk exposure amount | Value adjustments and provisions ² |
| Other states of Total 0 | IRELAND | Control overmentar or control basis is Associated overmentar or role all arthritiss should be a role or role of a role of a should be a role or role of a role of a should be a role of a role of a role of a desiration of a role of a role of a role of a or which 1966 Second by notification of a country or which 1966 Second by notification of a role of a role of a country of which 1966 Second by notification of a role of a role of a country of a role of a role of a role of a role of a country of a role of a role of a role of a role of a Country of a role of a role of a role of a role of a Country of a role of a Country of a role of a Color on incollection and concountry with a TT coeff assessment Color of the role of a ro | 0 0 0 0 17 | 0 0 0 0 17 | 0 0 0 0 3 183 183 0 0 0 0 0 0 0 0 | 0 | 640 0 0 0 20 119 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 20 | 1 0 0 0 10 119 0 0 0 0 0 0 0 0 | |
| Exchanges (see) (1) Original excessive, untile Excessive value, is recorded before tables into account any effect due to credit conversion factors or credit risk militation techniques (e.e. substitution effects). | | Standardised Total* | | | | ų , | | | | ı . |



Credit Risk - IRB Approach

| | | | | | | | IRB Ap | proach | | | | | |
|-------------------|--|---------|-------------------------|--------------------|------------|------------------------|----------------------|----------|------------------------|--------------------|------------|------------------------|----------------------|
| | | | | As of 30/ | /09/2020 | | | | | As of 31/ | 12/2020 | | |
| | | Origina | l Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments | Original | Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| | Central banks and central governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates - Of Which: Specialised Lending | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Secured on real estate property | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Consolidated data | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| consonautea aata | Retail - Secured on real estate property - Of Which: non-SME | 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 |
| | Retail - Other Retail - Of Which: non-SME | U | 0 | 0 | 0 | 0 | U | U O | 0 | 0 | Ü | 0 | U |
| | Equity | U | U | U | 0 | U | | U | U | U | 0 | U | |
| | Other non credit-obligation assets | | | | <u> </u> | | | | | | 0 | | |
| | IRB Total ² | | | | 0 | | | | | | U | | |

⁽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 Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

| | | | | | | | IRB Ap | proach | | | | | | | |
|-------------------|--|--------------------------------|------------------------|--------------------|---------|------------------------|-------------------|-------------|------------------------|--------------------------------|---------|------------------------|----------------------|--|----------------------|
| | | | | As of 31, | 03/2021 | | | | | As of 30/ | 06/2021 | | | | |
| | | Original Exposure ¹ | | | | Exposure | Risk expos | sure amount | Value adjustments | Original Exposure ¹ | | Exposure | Risk exposure amount | | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | |
| | Central banks and central governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Corporates | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Corporates - Of Which: Specialised Lending | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Corporates - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Retail - Secured on real estate property | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 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 Secutarisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

| | | | | | | As of 31/12/2020 | | | | | | | | |
|---|------------------|-------------------------------------|---|--|--|---|---|-----------------------|----------------------------|--|----------------------------|---|---|----------------------------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | ice sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | derivative financial assets | assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | |
| [0 - 3M [| Austria | | | | | | | | | | | | | |
| TO - 3M | Belgium | 25 79 0 0 0 0 104 | 25 79 0 0 0 0 104 | 0 0 0 0 0 | 0 0 0 0 0 | 25 68 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 |
| 10 - 3M | Bulgaria | 100 | 704 | J | | 33 | 10 | J | | , and the second | | 3 | v | |
| T 0 - 3M | Cyprus | | | | | | | | | | | | | |
| [0 - 3M 13M - 1Y 11V - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more | Czech Republic | | | | | | | | | | | | | |
| Total | Denmark | 0 0 16 0 0 0 | 0 0 16 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 16 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 |
| 10 - 3M 13M - 1Y 1 | Estonia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | Bank of New York Mellon As of 31/12/2020 | | | | | | | |
|--|------------------|--|--|--|--|---|---|---|---|---|---|---|---|----------------------------------|
| | | | | | | Dire | As of 31/12/2020 ct exposures | | | | | | | |
| | | | | On balance sh | neet . | Dile | ct exposures | | Deriva | tives | | Off balan | rce sheet | |
| | (mln EUR) | | | On Buildings 31 | icc: | | | | Denva | | | | | _ |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | ı negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Finland | 0 0 0 0 0 0 31 0 | 0 0 0 0 0 31 0 | 0 | 0 | 0 0 0 0 0 31 0 | 0 | 0 0 0 0 0 | 0 | 0 | 0 | 0 | 0 0 0 0 0 | 0 |
| Total Tota | France | 74 127 141 165 232 0 0 | 74 127 141 165 232 0 0 | 0 0 0 0 0 | 0 | 74 96 37 165 232 0 0 | 0 31 104 0 0 0 | 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 | 0 | 3 |
| Total | Germany | 82 102 25 146 415 110 0 | 82 102 26 146 415 110 0 | 0 0 0 0 0 0 0 0 | 0 | 82 102 26 146 415 110 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Croatia | 001 | | | J | 301 | | · | · | · · | | J | J | |
| [0 - 3M [| Greece | | | | | | | | | | | | | |
| To - 3M | Hungary | | | | | | | | | | | | | |
| [0 - 3M [| Ireland | 0 0 38 0 0 0 | 0 0 38 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 38 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 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 [| Italy | 10 245 130 51 32 0 | 10 245 130 51 32 0 0 | 0 | 0 | 10 245 130 51 32 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 | 0 0 0 0 0 | 0 |
| 10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more | Latvia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | Bank of New York Mellor | | | | | | | |
|--|------------------|-------------------------------------|--|----------------------------|--|--|-------------------------------|----------------------|-------------------|------------------|---------------------|----------------|---------------|-------------------------------|
| | | | | | | Pi | As of 31/12/2020 | | | | | | | |
| | | | | 0 | | Dire | ct exposures | | Bi. | | | Off hala | | |
| | (mln EUR) | | | On balance sl | neet | | | | Deriva | tives | | Off balar | ice sneet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with pos | sitive fair value | Derivatives with | negative fair value | | | - |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | exposure amount |
| Residual Platurity | Country / Region | derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets | of which: Financial assets at | of which: Financial assets at | | | | | Nominal | FIOVISIONS | |
| | | | | 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 | | | | | | | | | | | | | | |
| F 0 - 3M F F 3M - 1Y F F 1Y - 2Y F F 2Y - 3Y F F 3Y - 5Y F | . Internation | | | | | | | | | | | | | |
| | Lithuania | | | | | | | | | | | | | |
| [10Y - more Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [0 - 3M [| | 0 30 | 0 30 | 0 | 0 | 0 30 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | Luxembourg | 30 43 222 26 | 30 43 222 26 | 0 | 0 | 30 43 222 26 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| f 10Y - more Total | | 321 | 321 | 0 | 0 | 321 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [3M - 1Y [1Y - 2Y [| | | | | | | | | | | | | | |
| 1 1 - 2 Y I I 2 Y - 3 Y I I 3 Y - 5 Y I I 5 Y - 10 Y I | Malta | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [14 - 2Y] [27 - 3Y] [37 - 5Y] [57 - 10Y] | | 0 100 110 | 0 100 110 | 0 | 0 | 0 100 58 | 0 0 52 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 1 27 - 37 I 1 72 - 721 | Netherlands | 100 110 54 111 52 | 100 110 54 111 52 | 0 | 0 | 100 58 54 111 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | | 52 0 427 | 52 0 427 | 0 | 0 | 52 0 375 | 0 0 52 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] | | | | _ | - | | | _ | | | | | | |
| [1Y - 2Y [| Poland | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| f 0 - 3M f | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | Portugal | | | | | | | | | | | | | |
| 13Y - 5Y | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] | Romania | | | | | | | | | | | | | |
| [3Y - 5Y 5Y - 10Y 10Y - more | Komania | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| TO - 3M | | | | | | | | | | | | | | |
| [5Y - 10Y [| Slovakia | | | | | | | | | | | | | |
| F10Y - more | | | | | | | | | | | | | | |
| TO - 3M | | | | | | | | | | | | | | |
| [2Y - 3Y 13Y - 5Y 15Y - 10Y | Slovenia | | | | | | | | | | | | | |
| 15Y - 10Y I 110Y - more Total | - | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | Bank of New York Mellor | | | | | | | |
|--|------------------|-------------------------------------|--|----------------------------|--|--|-------------------------------|---------------------|-------------------|------------------|---------------------|----------------|---------------|-----------------|
| | | | | | | Di | As of 31/12/2020 | | | | | | | I |
| | | | | | | Dire | ct exposures | | | | | 961.1 | | _ |
| | (mln EUR) | | | On balance sl | 1eet | | | | Deriva | tives | | Off balar | ice sneet | _ |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | 4 |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | Risk weighted |
| | | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | exposure amount |
| Residual Maturity | Country / Region | derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets | of which: Financial assets at | of which: Financial assets at | | | | | Nonmai | PIOVISIONS | |
| | | | | 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 | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [| | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [0 - 3M [| | 51 224 26 | 51 224 26 | 0 | 0 | 51 224 26 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Spain | 0 | 0 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 「10Y - more Total | | 300 | 300 | 0 | 0 | 300 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | 0 5 | 0 5 | 0 0 | 0 | 0 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| f 1Y - 2Y f f 2Y - 3Y f f3Y - 5Y f | Sweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y [[10Y - more Total | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [[3M - 1V [| | 28 0 | 28 0 | 0 | 0 | 28 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| f 1Y - 2Y f f 2Y - 3Y f f3Y - 5Y f | United Kingdom | 0 18 124 | 0 18 124 | 0 | 0 | 0 18 124 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 「5Y - 10Y 「 「10Y - more Total | | 0 0 170 | 0 0 170 | 0 | 0 0 | 0 0 170 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | _ |
| Total To - 3M T3M - 1V | | 170 | 170 | , | | 170 | 0 | 0 | | | 0 | 0 | U | 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | Iceland | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y [10Y - more | | | | | | | | | | | | | | |
| Total [0 - 3M [| | | | | | | | | | | | | | |
| [3M - 1Y [| Liechtenstein | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] | Liechtenstein | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | | | | | | | | | | | | | | |
| [2Y - 3Y [13Y - 5Y [15Y - 10Y [| Norway | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] | | | | | _ | | | | | | | | | |
| 1 2Y - 2Y I 1 2Y - 3Y I 13Y - 5Y I | Australia | | | | | | | | | | | | | |
| [5Y - 10Y [[10Y - more Total | | | | | | | | | | | | | | |
| Total To - 3M Tam - 1Y | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| TO - 3M | Canada | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [5Y - 10Y] | | 96 61 0 | 96 61 0 | 0 | 0 | 96 61 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 0 0 | |
| Total [0 - 3M [| | 157 | 157 | 0 | 0 | 157 | 0 | 0 | 0 | 0 | 0 | 0 | Ŏ | 0 |
| [0 - 3M [| | | | | | | | | | | | | | |
| 13Y - 5Y I 15Y - 10Y I | Hong Kong | | | | | | | | | | | | | |
| Total | - | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | Bank of New York Mellor | n SA/NV | | | | | | |
|--|---|--|--|--|--|---|---|---|---|---|---|---|---|-----------------|
| | | | | | | | As of 31/12/2020 | 1 | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balar | ice sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | h negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [13M - 1Y [11Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total | Japan | 0 0 11 0 69 0 | 0 0 111 0 69 0 0 | 0 0 0 0 0 | 0 | 0 0 111 0 69 0 0 | 0 | 0 0 0 0 0 | 0 | 0 | 0 | 0 0 0 0 | 0 | 16 |
| [0 - 3M [| u.s. | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 448 168 285 22 86 0 | 0 | 0 | 0 448 168 285 22 86 0 | 0 0 0 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| China | | | | | | | | | | | | | |
| To - 3M To - 3M To - | Switzerland | | | | | | | | | | | | | |
| [0 - 3M [| Other advanced economies non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Middle East | | | | | | | | | | | | | |
| Total | Latin America and the Caribbean | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

The Bank of New York Mellon SA/NV

| | | | | | | ***** | Dank of New York Fields | 5. 4 | | | | | | |
|--|------------------|--|--|--|--|---|---|---------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------------------------|
| | | | | | | | As of 31/12/2020 |) | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | (| | | | | | | | | | | Off-balance sl | heet 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-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Africa | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y | 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 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 | 0 | 0 | 0 | 0 | 0 | 0 | Ξ |

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

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

(5) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America: Argentina, Belize, Bolivia, Bealt, Chile, Colombia, Costa Rica, Dominica, Republic, Esuador, El Salvador, Genada, Gustemala, Guyana, Haitl, Honduras, Jamaica, Mexico, Nicaragua, Panama, Panaguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua Antigua

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswanas, Burkma Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Citre D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritaus, Maurit

- (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.



General governments exposures by country of the counterparty

| | | | | | | · · · | As of 30/06/2021 | | | | | | | |
|--|------------------|--|--|--|--|---|---|-----------------------|-----------------------|----------------------------|-----------------------|---|-----------------------|-------------------------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance si | neet . | | | | Deriva | tives | | Off balar | ice sheet | |
| | | | | | | | | | | | | Off-balance sh | neet exposures | |
| | | | Total carrying amount of | | | | | Derivatives with po | sitive 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 | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Austria | | | | | | | | | | | | | |
| TO - 3M TO - 3M TO - | Belgium | 78 | 78 0 0 0 0 0 0 0 | 0 | 0 0 0 0 | 68 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 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | Bulgaria | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | J | | | · · | , | Ţ. | | J | · | |
| f 0 - 3M f f 3M - 1V f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more | Cyprus | | | | | | | | | | | | | |
| [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M 1 1 1 1 1 1 1 1 1 | Denmark | 0 0 17 0 0 0 0 | 0 0 17 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 17 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 | 0 0 0 0 | 0 0 0 0 0 | 0 |
| 10 - 3M | Estonia | - | | | | - | | - | | | | | _ | |



General governments exposures by country of the counterparty

| | | | | | | The | Bank of New York Mellon | | | | | | | |
|--|------------------|-------------------------------------|--|----------------------------|--|--|-------------------------------|---------------------|--------------------|------------------|---------------------|----------------|---------------|-----------------|
| | | | | | | Di- | As of 30/06/2021 | | | | | | | 1 |
| | | | | On balance si | | Dire | ct exposures | | Deriva | | | Off balan | | |
| | (mln EUR) | | 1 | On balance si | 1eet | | | | Deriva | tives | | Отт ванал | ice sneet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | ositive fair value | Derivatives with | negative fair value | | | - |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | exposure amount |
| Residual Platurity | Country / Region | derivative financial assets | assets (net of short positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets | of which: Financial assets at | of which: Financial assets at | | | | | Nomina | FIOVISIONS | |
| | | | | 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 | | 0 | 0 | ō | 0 | ō. | 0 | ó | 0 | 0 | ō | 0 | 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] | | 0 0 | 0 | 0 | 0 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Finland | 0 30 | 30 | 0 | 0 | 0 30 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total | | 30 52 | 30 52 | 0 | 0 | 30 21 | 0 31 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | 52 0 298 | 52 0 298 | 0 | 0 | 21 0 194 | 31 0 104 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | France | 298 105 206 0 | 298 105 206 0 | 0 | 0 | 194 105 206 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| f 10Y - more Total | | 660 63 | 660 | 0 | 0 | 0 525 | 135 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [3M - 1Y [1Y - 2Y [| | 93 64 172 45 509 | 93 64 172 | 0 | 0 | 93 64 172 45 509 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | Germany | 45 509 96 | 172 45 509 96 | 0 | 0 | 45 509 96 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 110Y - more | | 0 979 | 0 979 | 0 | 0 | 0 979 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| TO - 3M | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [| Croatia | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] | | | | | | | | | | | | | | |
| 1 17 - 27 I 1 27 - 37 I 137 - 57 I | Greece | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | | | | | | | | | | | | | | |
| [1Y - 2Y [| Hungary | | | | | | | | | | | | | |
| [5Y - 10Y | | | | | | | | | | | | | | |
| Total [0 - 3M [[3M - 1Y [| | 0 37 | 0 37 | 0 | 0 | 0 37 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| TO - 3M | Ireland | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y FSY - 10Y F10Y - more | | 0 0 | 0 0 | 0 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 | | 37 51 | 37 51 | 0 | 0 | 37 51 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| TO - 3M | Taraka. | 51 151 27 51 | 151 27 51 | 0 | 0 | 51 151 27 51 | 0 | 0 0 0 | 0 | 0 0 | 0 | 0 0 | 0 0 0 | |
| 15Y - 10Y I | Italy | 32 0 | 32 0 | 0 | 0 | 32 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | | 312 | 312 | 0 | 0 | 312 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] | | | | | | | | | | | | | | |
| 13Y - 5Y I 15Y - 10Y I | Latvia | | | | | | | | | | | | | |
| I 10Y - more Total | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | As of 30/06/2021 | | | | | | | |
|---|------------------|--|--|--|--|---|---|-----------------------|---|-----------------------|---|-----------------------|-----------------------|-------------------------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance si | heet | 5.10 | ct exposures | | Deriva | tives | | Off balan | ce sheet | f |
| | (min Eok) | | | | | | | | | | | Off-balance sh | | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Lithuania | | | | | | | | | | | | | |
| f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total | Luxembourg | 0 0 0 0 0 25 0 | 0 0 0 0 0 25 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 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 - 3M | Malta | | | - | | - | | | | | - | _ | | |
| [0 - 3M [3M - 1Y [11 - 2Y [12 - 3Y [3Y - 5Y [5Y - 10Y [10Y - more | Netherlands | 0 0 10 53 110 51 0 324 | 0 0 110 53 110 51 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 58 53 110 51 0 | 0 0 52 0 0 0 0 | 0 0 0 0 0 | 0 0 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 | | | | | | | | | | | | | |
| To - 3M | Portugal | | | | | | | | | | | | | |
| [0 - 3M [| Romania | | | | | | | | | | | | | |
| [0 - 3M [| Slovakia | | | | | | | | | | | | | |
| 10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more | Slovenia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | As of 30/06/2021 | | | | | | | |
|--|------------------|-------------------------------------|--|----------------------------|--|--|-------------------------------|---------------------|--------------------|------------------|---------------------|----------------|---------------|----------------------------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | | | | On balance si | heet | Dire | ct exposures | | Deriva | tives | | Off balan | re sheet | |
| | (min EUR) | | | On balance si | ileet | | | | Deliva | Lives | | | | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with po | ositive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | Total gross carrying amount of non- | Total carrying amount of non-derivative financial | | | | | | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | derivative financial assets | assets (net of short positions) | | | | | | | | | | | |
| | | | positionsy | of which: Financial assets | of which: Financial assets | of which: Financial assets at | of which: Financial assets at | | | | | Nominal | 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 | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y | | 50 222 0 | 50 222 0 | 0 | 0 | 50 222 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 2Y - 3Y | Spain | 26 0 | 0 26 0 | 0 | 0 | 26 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total | - | 298 | 298 | 0 | 0 | 0 298 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | 5 | 0 5 0 | 0 | 0 | 5 | 0 | 0 0 0 | 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [| Sweden | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 0 | 0 | 0 0 | 0 | 0 0 | 0 | |
| [10Y - more Total [0 - 3M [| 1 | 0 5 0 | 0 5 0 | 0 0 0 | 0 0 0 | 0 5 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 | 0 0 0 | 0 0 0 | 0 |
| [0 - 3M [| United Kingdom | 0 0 18 | 0 0 18 | 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 | |
| [5Y - 10Y] | United Kingdom | 18 126 0 0 | 18 126 0 0 | 0 | 0 0 0 | 18 126 0 0 | 0 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total [0 - 3M [| | 145 | 145 | ő | ō | 145 | Ö | ŏ | ŏ | ŏ | ő | Ö | ŏ | 0 |
| TO - 3M | Iceland | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | |
| TO - 3M T 3M - 1Y T 1Y - 2Y T 2Y - 3Y T 3Y - 5Y T 5Y - 10Y | Liechtenstein | | | | | | | | | | | | | |
| Total | 1 | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | | | | | | | | | | | | | | |
| 1 2Y - 3Y I 13Y - 5Y I | Norway | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| TO - 3M | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y] [5Y - 10Y] | Australia | | | | | | | | | | | | | |
| Total | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] | Canada | 0 0 5 | 0 0 5 | 0 0 0 | 0 0 | 0 0 5 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | |
| [5Y - 10Y] | Canada | 136 17 0 | 136 17 0 | 0 0 0 | 0 0 | 136 17 0 | 0 0 0 | 0 | 0 0 | 0 0 | 0 | 0 0 0 | 0 0 | |
| [10Y - more Total [0 - 3M [| | 157 | 0 157 | Ö | ŏ | 157 | Ö | ŏ | ŏ | ŏ | ő | Ö | Ŏ | 0 |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y | Hong Kong | | | | | | | | | | | | | |
| [3Y - 5Y 5Y - 10Y 10Y - more Total | 1 | | | | | | | | | | | | | |
| I otal | 1 | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | The | As of 30/06/2021 | | | | | | | |
|---|---|--|--|--|--|---|--|--------------------|--------------------|------------------|---------------------|------------------|------------------|-----------------|
| | | | | | | Dira | ct exposures | | | | | | | |
| | | | | On balance sl | heet | Dire | ct exposures | | Deriva | tives | | Off balar | re sheet | |
| | (mln EUR) | | | On balance si | ileet | | | | Deliva | uves | | On balar | ice Silect | - |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with p | ositive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| 1 ME - 0 1 | | 0 | 0 11 | 0 | 0 | 0 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Japan | 32 39 0 0 | 0 32 39 0 0 | 0 | 0 | 0 32 39 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 | 0 0 0 0 0 | 16 |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y | u.s. | 212 0 303 162 68 136 | 212 0 303 162 68 136 | 0 0 0 0 | 0 0 0 0 | 212 0 303 162 68 136 | 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | |
| 130 - more Total [0 - 3M] [3 M - 1 Y f 11 Y - 2 Y f 2 Y - 3 Y f 3 Y - 5 Y f 5 Y - 10 Y f 100 - more Total | China | 880 | 880 | 0 | 0 | 880 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| Switzerland | | | | | | | | | | | | | |
| [0 - 3M [| Other advanced economies non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| [0 - 3M | Middle East | | | | | | | | | | | | | |
| 10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more | Latin America and the Caribbean | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

The Bank of New York Mellon SA/NV

| | | | | | | - | | - ' | | | | | | |
|--|------------------|--|--|--|--|---|---|---------------------|-------------------|------------------|---------------------|------------------|------------------|----------------------------------|
| | | | | | | | As of 30/06/2021 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | heet 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) | | | | | | | | | Nominal | Provisions | 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 | | | |
| [0 - 3M | Africa | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y 3Y - 5Y | Others | 0 0 30 43 219 | 0 0 30 43 219 | 0 0 0 0 | 0 0 0 | 0 0 30 43 219 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 | |
| [5Y - 10Y [[10Y - more Total | | 0 36 329 | 0 36 329 | 0 | 0 | 0 36 329 | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | | | |

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

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

 (3) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America: Argentina, Belize, Bolivia, Bealt, Chile, Colombia, Costa Rica, Dominica, Republic, Esuador, El Salvador, Genada, Gustemala, Guyana, Haitl, Honduras, Jamaica, Mexico, Nicaragua, Panama, Panaguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cuyman Islands, Cuba, French Gulana, Guadeloupe, Mertinique, Pento Rico, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua Antigua

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswanas, Burkma Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Citre D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritaus, Maurit

- (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.



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

| | | | | | As of 30/09/202 | :0 | | | | | | | As of 31/12/20 | :0 | | | |
|--|--------|--|-----------------|------------------------|--------------------|-------------------------------------|--|----------------------------------|---|--------|--------------------------------------|---------------------|------------------------|---------------------------------------|--|-------------------------------|---|
| | | Gros | ss carrying amo | ount | | Accumula changes i provisions | ted impairment, a n fair value due to ,4 | accumulated o credit risk and | Collaterals and financial | | Gro | oss carrying amount | | Accumulat changes ir provisions | ed impairment, a fair value due to : | ccumulated credit risk and | financial |
| | | Of which performing but past due >30 | Of v | vhich non-perfo | rming ¹ | On performing | On non-perform | ming exposures ³ | guarantees received on non- performing | | Of which performing but past due >30 | Of which non-p | erforming ¹ | On performing | On non-perform | ning exposures ³ | guarantees received on non- performing |
| | | days and <=90 days | | Of which: defaulted | Of which Stage | exposures ² | | Of which Stage | exposures | | days and <=90 days | Of whi | | exposures ² | | Of which Stage | exposures |
| (min EUR) Cash balances at central banks and other demand deposits | 21,333 | | | deraulted | 3 | | | 3 | | 23,59 | | deraur | ed 3 | | | 3 | |
| Debt securities (including at amortised cost and fair value) | 14,127 | ٠ | | | | | | | 0 | 13.389 | | | |] ; | | 0 | , |
| Central banks | 14,127 | 0 | | | | ' | | | 0 | 13,36 |] | 0 | 0 | | | | , |
| General governments | 5,735 | 0 | | | | | , | 1 . | 0 | 4,74 | 1 | 0 | | 1 | | | .] |
| Credit institutions | 7,518 | 0 | | | | | , | 1 . | 0 | 7,80 | | 0 | Ĭ | 1 ' | | | .] ' |
| Other financial corporations | 263 | 0 | 0 | | 0 | | | 1 0 | 0 | 27 | | 0 | | 1 | | | |
| Non-financial corporations | 611 | 0 | 0 | | 0 | | | | 0 | 56 | | ő | 0 | | | | |
| Loans and advances(including at amortised cost and fair value) | 3,583 | 0 | | | 0 | | | | 0 | 1,87 | | 0 | | | 0 | 0 | |
| | -, |] | - | | | | | | | -, |] | | | | | - | |
| Central banks | 0 | 0 | 0 | 1 | 0 |) | 0 | 0 | 0 | 1 | 0 | 0 | 0 | | 0 | 0 | 1 ' |
| General governments | 0 | 0 | 0 |) | 0 0 | | 0 0 | 0 | 0 | | 0 | 0 | 0 |) (| 0 | 0 | ، ا |
| Credit institutions | 2,493 | 0 | 0 |) | 0 0 |) | 0 0 | 0 | 0 | 1,67 | 0 | 0 | 0 |) (| 0 | 0 |) |
| Other financial corporations | 1,090 | 0 | 0 | | 0 0 |) | 0 0 | 0 | 0 | 20 | 2 0 | 0 | 0 |) (| 0 | 0 |) |
| Non-financial corporations | 0 | 0 | O |) | 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 |) |
| of which: Loans collateralised by commercial immovable property at amortised cost | 0 | 0 | 0 | | 0 0 | | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 4 |
| Households | 0 | 0 | 0 | | 0 0 |) | 0 (| 0 | 0 | | 0 | 0 | 0 |) (| 0 | 0 | 1 |
| of which: Loans collateralised by residential immovable property at amortised cost | o | 0 | o | | 0 | , | | 0 | 0 | | 0 | 0 | 0 | , | 0 | 0 | , |
| of which: Credit for consumption at amortised cost | 0 | 0 | 0 | | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | , |
| DEBT INSTRUMENTS other than HFT | 39,042 | 0 | 0 | 1 | 0 0 | | 0 | 0 | 0 | 38,856 | 0 | 0 | 0 (| | . 0 | 0 | , |
| OFF-BALANCE SHEET EXPOSURES | 580 | | 0 | | 0 0 | | |) 0 | 0 | 5 | , | 0 | 0 | | 0 | 0 | , |

[&]quot;For the definition of non-performing appearses please refer to COMMISSION IMPLEMENTING REGILATION (EU) 2015/227 of 3 January 2015, ANNEY V, Part 2-Template related instructions, subtilet 29

"Institutions report here collective allowances for incurred but not reported isoses (instruments at an amorised cost) and changes in fair value of performing appearses to the coefficient with an amorised cost and changes in fair value of the forming appearses of the collective allowances for finance allows (instruments at a morised cost) and changes in fair value of the forming related instruments at a fair value other than HFT]

"For the definition of non-performance and contractive of the contractive devices of the contractive and contractive of the contractive and instruction of the collective and changes in fair value of the to credit risk and provisions (instruments at a fair value other than HFT)

"For the co-balance sheet Items, accumulated impairments and accumulated appairments and accumulated app



Performing and non-performing exposures

| | | | | | As of 31/03/202 | 21 | | | | | | As | of 30/06/2021 | L | | |
|--|--------|--|-----------------|------------------------|-------------------|--------------------------------------|---|---|----------------|-------------------------------|---------------------------------|-----------|---------------------|---|---|---|
| | | Gr | oss carrying am | ount | | Accumulate changes in provisions | red impairment, accumulated a fair value due to credit risk and 4 | financial | | Gros | ss carrying amount ⁵ | | | Accumulate changes in provisions ⁴ | ed impairment, accumulated fair value due to credit risk and .5 | Collaterals and financial |
| | | Of which performing but past due >30 | | which non-perfor | ming ¹ | On performing exposures ² | On non-performing exposures ³ | guarantees received on non- performing | perfor past | which rming but due >30 | Of which non | performir | ng ¹ | On performing exposures ² | On non-performing exposures ³ | guarantees received on non- performing |
| | | days and <=90 days | | Of which: defaulted | Of which Stage | exposures | Of which Stage | exposures | | and <=90 days | Of wi | | Of which Stage 3 | exposures | Of which Stage | exposures |
| (min EUR) Cash balances at central banks and other demand deposits | 26,724 | | | ucidalica | 1 | | 0 0 | | 25,398 | 0 | 0 | 0 | | 1 | 0 0 | |
| Debt securities (including at amortised cost and fair value) | 13,512 | | | | |] | | | 12,949 | 0 | , | 0 | 0 | 0 | 0 0 | |
| Central banks | 15,511 | | | 0 | 0 | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| General governments | 4,674 | | | 0 | 0 | | | 0 | 4,360 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 7,982 | | | 0 | 0 | | | 0 | 7.746 | 0 | 0 | 0 | 0 | 0 | | |
| Other financial corporations | 330 | | | 0 | 0 | | 0 | 0 | 337 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Non-financial corporations | 527 | 0 | | 0 | 0 0 | | 0 0 | 0 | 507 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 2,655 | 0 | | | 0 | | 0 0 | 0 | 2,539 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Central banks | | | | | | | | | 2 | | 0 | 0 | 0 | | | |
| Certain banks | · ' | | | , | | 1 | 1 1 | | - | Ů | ů | Ů | · | 0 | | ı ı |
| General governments | 3 | 0 | • | 0 | 0 |) | 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Credit institutions | 1,932 | 2 0 | , | 0 | 0 | 0 | 0 | 0 | 1,947 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Other financial corporations | 712 | . 0 | , | 0 | 0 |) | 0 | 0 | 589 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Non-financial corporations | (| 0 | , | 0 | 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 | 0 |
| of which: Loans collateralised by commercial immovable property at amortised cost | d | | , | | 0 | | 0 0 | 0 | o | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| Households | (| 0 | , | 0 | 0 0 |) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| of which: Loans collateralised by residential immovable property at amortised cost | · · | 0 | , | | 0 |) (| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 |
| of which: Credit for consumption at amortised cost | 0 | 0 | | | 0 | | 0 0 | 0 | 0 | o | o | 0 | 0 | 0 | 0 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 42,891 | . 0 | | | 0 | | . 0 | 0 | 40,886 | 0 | 0 | 0 | 0 | 1 | 0 0 | 0 |
| OFF-BALANCE SHEET EXPOSURES | 751 | | | | 0 |) | 0 0 | 0 | 539 | | 0 | 0 | 0 | 0 | 0 0 | 0 |
| | | | | | 1 | | 1 | | | | | | | | l . | |

⁽¹⁾ For the definition of non-performing episoures please refer to COMMISSION INPLEMENTING REGULATION (EU) 2015;227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtile 29
(2) Institutions report here collective allowances for incurrend but not reported isoses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at at air value other than HFT)
(3) Institutions report here specific allowances for financial assex, includically and collective-delinated instruments at amortised cost) and changes in fair value due to rest risk and provisions (instruments at air value other than HFT)
(4) For the or-balances sheet Rens, accumulated impairment and accumulated regative changes in fair value due to credit risk are disclosed with a positive sign of they are decreasing seeks. Following this sign convention, including a constitution, as explained in horizon, the provisions on of habitives due to credit risk and provisions on the PINEP framework (templates F18.00 / F19.00), which follows a sign convention. This is because, based on this sign convention, the provisions on of habitives due to credit risk and provisions on the provisions of the provisions



Forborne exposures

| | | | As of 30 | | | | | | As of 31/ | 12/2020 | | |
|---|---|--|---|---|---------------|--|---|--|--|---|--|--|
| | | ring amount of with forbearance | Accumulated i accumulated o value due to c provisions for forbearance m | hanges in fair redit risk and exposures with | received on e | ancial guarantees exposures with te measures | | ring amount of with forbearance | Accumulated in accumulated con value due to con provisions for forbearance m | hanges in fair edit risk and exposures with | Collateral and fina received on ex forbearance | xposures with |
| (min EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non- performing exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non- performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Debt securities (including at amortised cost and fair value) | o | o | 0 | o | o c | o | o | 0 | 0 | 0 | О | o |
| Central banks | 0 | 0 | 0 | 0 | C | | 0 | 0 | 0 | 0 | 0 | |
| General governments | 0 | 0 | 0 | 0 | C | | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 0 | 0 | 0 | 0 | C | | 0 | 0 | 0 | 0 | 0 | |
| Other financial corporations | 0 | 0 | 0 | 0 | C | | 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 | O | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | C | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | C | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | C | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | C | 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 at amortised cost | 0 | 0 | 0 | 0 | (| | 0 | 0 | 0 | 0 | 0 | |
| Households | 0 | 0 | 0 | 0 | (| 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Loan commitments given | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| QUALITY OF FORBEARANCE ² | | | | | | | | | | | | |
| Loans and advances that have been forborne more than twice | 0 | | | | | | 0 | | | | | |
| Non-performing forborne loans and advances that failed to meet the non- nerforming exit criteria | 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

^{C)}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 of 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, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

The Bank of New York Mellon SA/NV

| | | | As of 31 | /03/2021 | | | | | As of 30/ | 06/2021 | | |
|---|---|--|---|---|---------------|--|---|--|--|---|---------------|--|
| | | ying amount of with forbearance | Accumulated i accumulated o value due to c provisions for forbearance n | changes in fair redit risk and exposures with | received on e | ancial guarantees xposures with te measures | | ying amount of with forbearance | Accumulated in accumulated cl value due to cr provisions for forbearance m | hanges in fair edit risk and exposures with | received on e | nancial guarantees exposures with ce measures |
| (min EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non- performing exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non- performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits | 0 | 0 | 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 | О | 0 | 0 | 0 | o | 0 |
| Central banks | 0 | 0 | O | 0 | 0 | | 0 | 0 | 0 | 0 | (| |
| General governments | 0 | 0 | O | 0 | 0 | | 0 | 0 | 0 | 0 | C | |
| 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 | O | 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 | O | 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 | C | 0 |
| Credit institutions | 0 | 0 | O | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | C | 0 |
| Non-financial corporations | 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 | (| |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (| 0 |
| DEBT INSTRUMENTS other than HFT | 0 | 0 | 0 | | 0 | | 0 | · · | 0 | 0 | 0 | |
| Loan commitments given | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| QUALITY OF FORBEARANCE ² | 1 | | | | | | | | | | | |
| Loans and advances that have been forborne more than twice | 0 | | | | | | 0 | | | | | |
| Non-performing forborne loans and advances that failed to meet the non- nerforming exit criteria | 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

(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 9 and 10 of 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, the provisions on off-balance sheet commitments are generally reported with a positive sign.



2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
The Bank of New York Mellon SA/NV

| | | | As of 3 | 0/09/2020 | | | | | As of 3 | 1/12/2020 | | | | | As of 3 | 1/03/2021 | | | | | As of 30 | 0/06/2021 | | |
|--|-----------|------------------------------|---------|--|-------------------------------------|-----------------------------|------------|------------------------------|---------|--|-------------------------------------|---|-----------|------------------------------|---------|--|-------------------------------------|---|-----------|------------------------------|----------|--|-------------------------------------|-------------|
| | Gross can | ying amount | 7501. | 0,03,2020 | | Accumulated | Gross carr | ying amount | A3 01 3 | 1/11/1010 | | Accumulated | Gross car | rying amount | 20.5 | ,05/2022 | | Accumulated | Gross car | rrying amount | A3 01 31 | ,,00,2022 | | Accumulated |
| (min EUR) | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair value due to credit risk on non-performing exposures ¹ | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair value due to credit risk on non-performing exposures ¹ | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative |
| A Agriculture, forestry and fishing | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| B Mining and guarrying | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| C Manufacturing | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| D Electricity, gas, steam and air conditioning supply | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| E Water supply | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| F Construction | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| G Wholesale and retail trade | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| H Transport and storage | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | - 0 |
| I Accommodation and food service activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3 Information and communication | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| K Financial and insurance activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| L Real estate activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| M Professional, scientific and technical activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| N Administrative and support service activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| O Public administration and defence, compulsory social security | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| P Education | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Q Human health services and social work activities | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| R Arts, entertainment and recreation | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| S Other services | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

⁽¹⁾ The items "accumulated impairment" and "accumulated negative changes in fair value due to credit risk on non-performing opposites" are disclosed with a positive 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 F (6.0.1), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (CI) to 080 (2014 - 1.1 no Signature) reporting.



islative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

| Í | | | | | | | | | As of 30 | /09/2020 | | | | | | | | | | | | | | | As of 31 | 1/12/2020 | | | | | | | |
|--|-------|------------|--|---|---|---------------|--|---|----------|----------|---|--|--------------|--|---|--|---|---|------------|---|---|-------------|--|---|----------|------------|---|--|--------------|--|--|--|---|
| | Gross | | | | | | | | | | | | | | | Maximum amount of the guarantee that can be considered | Gross carrying amount | | | | | | | | | | | | | | sk | Maximum amount of the guarantee that can be considered | |
| | | Performing | , | | | Non-performin | 9 | | | | | | Non-performi | | | | | | Performing | | | Non-perform | | | | Performing | | | Non-performi | | | | |
| (min EUR) | | | Of which exposus forbears measure | nes with Insi ance with es inco colo into nec not | which: struments in significant rease in dit risk since sul cognition but t credit- pained sage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: sopposures with forbearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbalization measures | Of which: Unlikely to pay that are not past-due <= past-due <= 50 days | Public guarantee received in the contest of the COVID-19 crisis | Inflows to non- parforming exposures | | | Of which: exposures wit fortwarance measures | Of which: Instruments with significant increase in could risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures w forbearance measures | Of which: Involuments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbarrance measures | Of which: Unlikely to pay that are not past-due <= 90 days | Public guarantee received in the context of the COVID-19 crisis | Inflows to non- performing exposures |
| Loans and advances subject to active EBA-compliant monitoria | ۰ | 0 | ٥ | | 0 | | | 0 | | ۰ | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | ٥ | 0 | 0 | ۰ | 0 | |
| of which: Households | ۰ | 0 | ٥ | | 0 | ۰ | 0 | 0 | | ۰ | 0 | 0 | ۰ | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | ٥ | | 0 | 0 | 0 | |
| of which: Collateralised by residential immovable property | ۰ | 0 | ۰ | | 0 | | 0 | 0 | | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Non-financial corporations | ۰ | 0 | ٥ | | 0 | ۰ | 0 | 0 | ۰ | ۰ | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | ٥ | | 0 | 0 | 0 | | 0 | 0 | ٥ | ۰ | 0 | ۰ | 0 | ۰ |
| of which: Small and Medium-sized Enterprises | ۰ | 0 | ٥ | | 0 | ۰ | 0 | 0 | | ۰ | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | ٥ | | 0 | ٥ | 0 | ۰ |
| of which: Collateralised by commercial immovable property | ۰ | 0 | ٥ | 9 | ۰ | ۰ | 0 | 0 | | ۰ | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ |

| | | | | | | | | As of 30 | /09/2020 | | | | | | | | | | | | | | | As of 31 | /12/2020 | | | | | | | |
|--|---|------------|--|--|-------------|--|--|----------|------------|--|--|---|--|--|--|---|-------|---|--|--|-------------|--|---|----------|------------|---|--|---|--|---|--|---|
| | | | | | | | | | | | | | | | Maximum amount of the guarantee that can be considered | Gross carrying arrount | Gross | | | | | | | | | | | | | | Maximum amount of the guarantee that can be considered | Gross carrying amount |
| | | Performing | | | Non-perform | | | | Parforming | | | | | | | | | | | | Non-perform | | | | Performing | | | | | | | |
| (min EUR) | | | Of which: exposures with forbearance measures | Of which: Instruments with significant increase in cedit risk sino intal recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due <= 90 days | | | Of which: exposures with forbearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due <= 90 days | context of the COVID-19 | Inflows to non- performing exposures | | | Of which: exposures with forbearance measures | Of which: Instruments with significant increase in could risk since initial recognition but not could- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures wit forbearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | Public guarantee received in the context of the COVED-19 crisis | Inflows to non- performing exposures |
| Loans and advances with expired EBA-compliant monatoria | | 0 | 0 | | | 0 | 0 | | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Households | | 0 | 0 | | | 0 | 0 | | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Collateralised by residential immovable property | ۰ | 0 | 0 | ۰ | ۰ | 0 | 0 | ۰ | | 0 | 0 | ۰ | 0 | 0 | ٥ | | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | ٥ | 0 | | 0 | 0 | 0 | ۰ |
| of which: Non-financial corporations | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | ۰ | 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 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Collateralised by commercial immovable property | | 0 | 0 | | | 0 | ٥ | | | 0 | ٥ | | 0 | 0 | 0 | | 0 | | 0 | ۰ | 0 | | 0 | | 0 | 0 | 0 | | | 0 | | |

| | | | | | | | | As of 30, | 09/2020 | | | | | | | | | | | | | | | As of 31 | /12/2020 | | | | | | | |
|---|--|-----------------|---|---|---|--|---|-----------|---------|--|---------------------|---|--|---|--|--------------------------|------|-------------------|--|--|---|--|---|----------|-----------------|--|--|---|--|--|--|---|
| | Gross | carrying amount | | | | | | | | | lated negative chie | | | | Maximum amount of the guarantee that can be considered | Gross carrying amount | Gres | s carrying amount | | | | | | | Accumulated imp | | lated negative cha | | | | Maximum amount of the guarantee that can be considered | Gross carrying amount |
| | Purforming Not-performing Not-performing Purforming Not-performing | | | | | | | | | | | | | | | Performing | | | | | | | | | | | | | | | | |
| (min EUR) | | | | | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures with forbearance measures | | | Of which: exposures with forbearance measures | | context of the COVID-19 | | | | Of which: exposures with forbearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures with forbeasings measures | Of which: Instruments with significant increase in credit risk since initial necognition but not credit- impaired (Stage 2) | | Of which: soposures with forbearance measures | Of which: Unikely to pay that are not past-due or past-due <= 90 days | Public guarantee received in the context of the COVID-19 crisis | Inflows to non- performing exposures |
| Newly originated loans and advances subject to public guarantee schemes | 0 | 0 | 0 | ۰ | ۰ | 0 | 0 | | | 0 | 0 | ۰ | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | ۰ |
| of which: Households | ۰ | 0 | | | ٠ | | | | ۰ | | | | | | | ۰ | 0 | 0 | | | | | | ۰ | 0 | | | | | | | |
| of which: Collateralised by residential immovable property | 0 | 0 | | | ۰ | | | ۰ | | | | ۰ | | | | | 0 | | | | ۰ | | | 0 | 0 | | | 0 | | | | ۰ |
| of which: Non-financial corporations | 0 | 0 | ٥ | ۰ | ۰ | 0 | 0 | | 0 | 0 | ۰ | ۰ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | ۰ |
| of which: Small and Medium-sized Enterprises | | 0 | | | ۰ | | | ۰ | ۰ | | | ۰ | | | | ۰ | 0 | 0 | | | 0 | | | | 0 | | | ۰ | | | | ۰ |
| of which: Collateralised by commercial immovable property | 0 | 0 | | | ٠ | | | ۰ | 0 | | | ۰ | | | | 0 | 0 | 0 | | | 0 | | | 0 | 0 | | | 0 | | | | 0 |



Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

| İ | | | | | | | | As of 31 | /03/2021 | | | | | | | | | | | | | | | An of 30 | 0/06/2021 | | | | | | | |
|--|-------|----------------|--|---|---|---|---|----------|----------|-----------------|--------------------|------------------|---------------------|----|--|-----------------------|-------|-----------------|---|--|---|--|---|----------|------------|--|-------------------|-------------------|---|---|--|---|
| | Gross | carrying amoun | | | | | | | | airment, accumu | lated megative cha | iges in fair val | se due to credit ri | ik | Maximum amount of the guarantee that can be considered | Gross carrying amount | Gross | carrying amount | | | | | | | | airment, accumul | ated negative cha | nges in fair valu | e due to credit ris | k | Maximum amount of the guarantee that can be considered | Gross carrying amount |
| (min EUR) | | Performing | Of which: exposures wi forbearance measures | Of which: Instruments with significant increase in could risk since initial recognition but not credit- impaired (Stage 2) | | ing Of which: exposures with forbeasings missions | Of which: Unlikely to pay that are not past-due or past-due or 90 days | | can be | | | | | | | | | Performing | | Of which: Instruments with significan increase in credit risk sino initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbeasings makens | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | Performing | Of which: exposures with forbearance measures | Of which: | Non-performi | og Off which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | Public guarantee scential in the contact of the COVID-19 crisis | Inflows to non- performing exposures |
| Loans and advances subject to active EBA-compliant monitoria | | | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Households | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | 0 |
| of which: Collateralised by residential immovable property | | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | ٥ | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| of which: Non-financial corporations | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 |
| of which: Small and Medium-sized Enterprises | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 |
| of which: Collateralised by commercial immovable property | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| İ | | | | | | | | As of 3: | 1/03/2021 | | | | | | | | | | | | | | | As of 30 | /06/2021 | | | | | | | |
|--|-------|------------|--|--|--------------|--|---|----------|------------|--|--|-------------|--|--|--|---|-------|------------|--|--|--------------|--|---|----------|------------|---|--|--------------|--|---|--|---|
| | Gross | | | | | | | | | | | | | sk. | Maximum amount of the guarantee that can be considered | Gross carrying amount | Gross | | | | | | | , | | | | | | * | Maximum amount of the guarantee that can be considered | Gross carrying amount |
| | | Performing | | | Non-performi | ing | | | Performing | | | Non-perform | ing | | | | | Performing | | | Non-performi | | | | Performing | | | Non-performi | | | | |
| (min EUR) | | | Of which: exposures will forbearance measures | Of which: the Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbeasings measures | Of which: Unlikely to pay that are not past-due <- past-due <- 90 days | | | Of which: exposures with forbearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due <= 90 days | Public guarantee received in the context of the COVID-19 crisis | Inflows to non- performing exposures | | | Of which: exposures with fortearance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbearings measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures with fortwariance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | Public guarantee received in the context of the COVID-19 crisis | Inflows to non- performing exposures |
| Loans and advances with expired EBA-compliant monatoria | | 0 | ٥ | | 0 | 0 | 0 | | | 0 | 0 | 0 | 0 | 0 | ٥ | | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | | ٥ | |
| of which: Households | | 0 | ۰ | | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | 0 | | 0 | |
| of which: Collaboralised by residential immovable property | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ۰ | | 0 | ۰ | 0 | ۰ |
| of which: Non-financial corporations | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | ۰ |
| of which: Small and Medium-sized Enterprises | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | ۰ | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | |
| of which: Collaboralised by commercial immovable property | | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | |

| i | | | | | | | | Acad 95 | /03/2021 | | | | | | | | | | | | | | | An of 20 | /06/2021 | | | | | | | |
|---|-------|-----------------|--|--|---------------|--|---|---------|------------|--|--|------------------|--|---|--|---|-------|-----------------|--|--|---------------|--|---|----------|----------|---|--|------------------|--|---|--|---|
| | Gross | carrying amount | | | | | | | | airment, accum. | lated negative cha | nges in fair val | se due to credit ris | k | Maximum amount of the guarantee that can be considered | Gross carrying amount | Gross | carrying amount | | | | | | | | iment, accumul | ated negative cha | nges in fair val | ue due to credit ris | k | Maximum amount of the guarantee that can be considered | Gross carrying amount |
| | | | | | Non-performin | 19 | | | Performing | | | Non-perform | ing | | | | | | | | Non-performin | 19 | | | | | | Non-perform | ing | | | |
| (min EUR) | | | Of which: exposures wi forbearance measures | Of which: Instruments with significant increase in credit risk sinor initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearings measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | Of which: exposures with forbeasings measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbserance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | Public guirantee received in the context of the COVID-19 crisis | Inflows to non- performing exposures | | | Of which: exposures with forteanance measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | | | exposumes with forbeanince measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2) | | Of which: exposures with forbearance measures | Of which: Unlikely to pay that are not past-due or past-due <= 90 days | Public guarantee received in the context of the CDVID-19 crisis | Inflows to non- performing exposures |
| Newly originated loans and advances subject to public guarantee schemes | 0 | | ۰ | | 0 | | ۰ | ۰ | | 0 | | ۰ | ۰ | | | ۰ | 0 | | ۰ | 0 | 0 | ۰ | 0 | ۰ | 0 | 0 | ۰ | 0 | 0 | 0 | ٥ | 0 |
| of which: Mouseholds | 0 | 0 | | | 0 | | | ۰ | 0 | | | | | | | | 0 | 0 | | | 0 | | | | 0 | | | | | | | |
| of which: Collaboralised by residential immovable property | | 0 | | | 0 | | | ۰ | 0 | | | | | | | ۰ | 0 | 0 | | | 0 | | | | 0 | | | | | | | |
| of which: Non-financial corporations | | 0 | 0 | | 0 | 0 | 0 | | 0 | 0 | 0 | | 0 | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | | ٥ | 0 | 0 | |
| of which: Small and Medium-sized Enterprises | | 0 | | | 0 | | | ۰ | 0 | | | ۰ | | | | ۰ | 0 | ٥ | | | 0 | | | | 0 | | | | | | | |
| of which: Collateralised by commercial immovable property | | 0 | | | 0 | | | | 0 | | | | | | | ۰ | 0 | 0 | | | 0 | | | | 0 | | | | | | | |