

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

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



## **Key Metrics**

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,997	3,360	3,419	3,404	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,997	3,360	3,419	3,404	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	2,997	3,360	3,419	3,404	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier $1$ capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	2,997	3,360	3,419	3,404	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	2,997	3,360	3,419	3,404	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,997	3,360	3,419	3,404	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	6,965	5,704	5,345	5,295	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	6,965	5,704	5,345	5,295	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	43.03%	58.91%	63.97%	64.28%	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	43.03%	58.91%	63.97%	64.28%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010) )/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	43.03%	58.91%	63.97%	64.28%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	43.03%	58.91%	63.97%	64.28%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) ) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	-
Total capital (as a percentage of risk exposure amount) - transitional definition	43.03%	58.91%	63.97%	64.28%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	43.03%	58.91%	63.97%	64.28%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	47,434	41,855	42,784	40,420	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	6.32%	8.03%	7.99%	8.42%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



## Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,997	3,360	3,419	3,404	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	2,997	3,360	3,419	3,404	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	47,434	41,855	42,784	40,420	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	47,434	41,855	42,784	40,420	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.32%	8.03%	7.99%	8.42%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.32%	8.03%	7.99%	8.42%	[A.2]/[B.2]	



# 2023 EU-wide Transparency Exercise Capital The Bank of New York Mellon

							COREP CODE	REGULATION
		(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023		
	A	OWN FUNDS  COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	2,997	3,360	3,419	3,404	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	2,997	3,360	3,419	3,404	C 01.00 (r0020,c0010)	Article 50 of CRR
	A.1.1	instruments)	1,788	1,788	1,788	1,788	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1,752	2,060	2,060	2,060	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-488	-433	-377	-392	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-14	-12	-12	-11	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-64	-62	-61	-60	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CBR
	A.1.11	(-) Defined benefit pension fund assets	-6	-11	-12	-13	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14		0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (b) (i) and 89 to 91 of CRP, Articles 36(1) point (b) (i), 24(1) point (b) (ii), 24(1) point (b) and 250 of CRP, Articles 26(1) point (b) and 274(3) of CRP, Articles 26(1) point (b) (iii) and 274(3) of CRP, Articles 26(1) point (b) (iv) and 153(6) of CRP, Articles 26(1) point (b) (iv) and 153(6) of CRP.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18		0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A		0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	29	31	33	33	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0690,r0010) + C 01.00 (r0700,r0010) + C 01.00 (r0710,r0010) + C 01.00 (r0740,r0010) + C 01.00 (r0744,r0010) + C 01.00 (r0740,r0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,997	3,360	3,419	3,404	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		0	0	0	0	$\begin{array}{c} C0.1.00\left(e9240,c0010\right)+C01.00\left(e9240,c0010\right)+C01.00\left(e92300,c0010\right)+C01.00\left(e92300,c0010\right)+C01.00\left(e92300,c0010\right)+C01.00\left(e92300,c0010\right)+C01.00\left(e92300,c0010\right)+C01.00\left(e92300,$	
	A.4.3	Tier 2 transkional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	6,965	5,704	5,345	5,295	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	43.03%	58.91%	63.97%	64.28%	CA3 (1)	•
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	43.03%	58.91%	63.97%	64.28%	CA3 (3)	•
CETA CONTROL	C.3	TOTAL CAPITAL RATIO (transitional period)	43.03%	58.91%	63.97%	64.28%	CA3 (5) (A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-	•
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,997	3,360	3,419	3,404	[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 (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	43.03%	58.91%	63.97%	64.28%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
- Fremo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
		ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a n				•		

<sup>(1)</sup>The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



#### Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	4,647	3,558	3,281	3,158	C 02.00 (r00+0, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0040, c0280, s002) + C 08.01 (r0040, s0280, s002) + C 08.01 (r0040, s0280, s002) + C 08.
Of which the standardised approach	4,647	3,558	3,281	3,158	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	684	472	400	454	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0050, c0260, s002) + C 08.01 (r00500, c0260, s002) + C 08.01 (r00500, c0260, s002)
Credit valuation adjustment - CVA	139	129	107	135	C 02.00 (10640, c0010)
Settlement risk	0	0	0	0	C 02.00 (+0490, c0010)
Securitisation exposures in the banking book (after the cap)	28	23	25	26	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	235	178	187	177	C 02.00 (r0520, c0010)
Of which the standardised approach	235	178	187	177	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 1.9.00 (r0010, d8601)*12.5+C 20.00 (r0010, d>50)*12.5+M4X(C 24.00(r0010, d090),C 24.00(r0010, d0100),C 24.00(r0010, d0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,231	1,344	1,344	1,344	C 02.00 (10590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (10600, c0010)
Of which standardised approach	1,231	1,344	1,344	1,344	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (10620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (10630, c0010) + C 02.00 (10690, c0010)
Total	6,965	5,704	5,345	5,295	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> 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 CVA)' and Securitisations') section.



# 2023 EU-wide Transparency Exercise P&L The Bank of New York Mellon

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	212	365	203	437
Of which debt securities income	85	128	53	111
Of which loans and advances income	61	168	148	323
Interest expenses	155	278	152	337
(Of which deposits expenses)	96	222	151	335
(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	433	559	127	271
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	2	-10	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	74	118	27	46
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	1	1	0	0
Gains or (-) losses from hedge accounting, net	0	-3	2	8
Exchange differences [gain or (-) loss], net	1	-1	-1	-1
Net other operating income /(expenses)	56	10	6	8
TOTAL OPERATING INCOME, NET	623	759	213	433
(Administrative expenses)	268	359	91	187
(Cash contributions to resolution funds and deposit quarantee schemes)	32	32	24	24
(Depreciation)	14	18	4	9
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	37	-10	8	14
(Payment commitments to resolution funds and deposit quarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	37	-10	8	14
Of which pending legal issues and tax litigation <sup>1</sup>	0	-58	0	0
Of which restructuring <sup>1</sup>	0	26	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	1	4	1	1
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	1	4	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	272	356	84	199
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	223	304	70	163
Profit or (-) loss after tax from discontinued operations	0	3	1	2
PROFIT OR (-) LOSS FOR THE YEAR	223	307	70	164
Of which attributable to owners of the parent	223	307	70	164
(1) Information available only as of end of the year		•		

<sup>(1)</sup> 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	22			As of 31	/12/2022			As of 31,	03/2023			As of 30,	06/2023		
		Fa	ir value hieraro	chy		Fa	ir value hierard	chy		Fa	ir value hierard	:hy		Fa	ir value hierard	:hy	
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	28,413				24,526				26,092				23,949				IAS 1.54 (i)
Financial assets held for trading	1,715	0	1,715	0	1,104	0	1,104	0	579	0	579	0	606	0	606	0	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	4	0	4	0	4	0	4	0	4	0	4	0	4	0	4	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	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	11,764	11,615	149	0	10,923	1,947	8,976	0	10,873	1,677	9,196	0	10,525	1,466	9,059	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	3,718				2,956				2,224				2,210				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	22	0	22	0	27	0	27	0	24	0	24	0	47	0	47	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets <sup>1</sup>	790				793				810				976				
TOTAL ASSETS	46,427				40,334				40,605				38,318				IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	22					As of 31	/12/2022					As of 31	/03/2023					As of 30	/06/2023			
		Gross carry	ing amount <sup>(2)</sup>		Accun	nulated impairr	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accun	nulated impairr	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accur	mulated impairr	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accum	nulated impairm	nent <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>1</sup>		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	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaire assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	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	References
Financial assets at fair value through other	Debt securities	11,765	0	0	0	0	0	10,923	0	0	0	0	0	10,873	0	0	0	0	0	10,525	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	1,236	0	0	0	0	0	1,345	0	0	0	0	0	1,561	0	0	0	0	0	1,544	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	2,482	0	0	0	0	0	1,611	0	0	0	0	0	662	0	0	0	0	0	666	0	0	0	0	0	Annex V.Part 1.32, 44(a)

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

<sup>(7)</sup> From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



#### **Breakdown of liabilities**

The Bank of New York Mellon

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	1,588	1,337	596	599	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities <sup>1</sup>	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	41,026	35,013	35,839	33,387	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup>	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	3	2	7	2	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	118	113	111	107	IAS 37.10; IAS 1.54(I)
Tax liabilities	36	36	36	35	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	351	388	440	534	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 <sup>1</sup>	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	43,122	36,888	37,030	34,664	IAS 1.9(b);IG 6
TOTAL EQUITY	3,305	3,446	3,575	3,654	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	46,427	40,334	40,605	38,318	IAS 1.IG6

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



### **Breakdown of liabilities**

The Bank of New York Mellon

(mln EUR)

			Carrying	g amount		1
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		1,590	1,339	603	601	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	83	78	67	69	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	83	78	67	67	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	161	294	472	151	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	141	294	472	151	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	7,665	7,604	9,312	8,648	Annex V.Part 1.42(c),44(c)
Donosiles	of which: Current accounts / overnight deposits	3,676	3,483	7,538	6,832	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	33,068	26,987	25,936	24,477	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	32,649	26,963	25,778	24,250	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	17	16	20	9	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	17	16	20	9	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: Subordin	nated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		32	33	32	32	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		42,617	36,351	36,443	33,988	



# 2023 EU-wide Transparency Exercise Market Risk

	SA						м									TM						
	SA		VaR (Memoran	dum item)	STRESSED VaR (/	1 Memorandum item)	INCREME	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (M		INCREN DEFAUI MIGRATI CAPITAL	T AND ON RISK	ALL PRICE F	RISKS CAPITA FOR CTP	L CHARGE	
(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 MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRI 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30/	09/2022									As of 31/1	2/2022					
Traded Debt Instruments Of which: General risk Of which: Soecific risk Equities Of which: General risk Of which: Specific risk	101 101 0 0 0 0	76 76 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0							0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0						
Foreign exchange risk Commodities risk Total	135 0 235	102 0 178	0	0	0 0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
rotai	As of 31/03/2023	As of 30/06/2023				As of 31/						, v	,			As of 30/0	6/2023				,	
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Soecific risk Foreign exchange risk Commodities risk	83 83 0 0 0 0 104	78 78 0 0 0 0 9 9	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 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	187	177	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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



					Standardised A	pproach							
			As of 30/09/2022 As of 31/12/2022										
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>6</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions				
	(min EUR, %)	22.000	25.252	79		21.200	22.793						
	Central governments or central banks Regional governments or local authorities	23,609 832	25,257 1,279	/9		21,288 826	1,255	62					
	Public sector entities	2,771	1,2/9	199		2,507	1,174	181					
	Multilateral Development Banks	1,002	1,002	0		947	947	101					
	International Organisations	327	327	ō		293	293	ō					
	Institutions	10,976	5,890	1,289		9,797	5.868	1,396					
	Corporates	6,006	3,580	2,550		4,482	2,106	1,235					
	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					
Corisonaatea data	Secured by mortoages on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0			0	0					
	Exposures in default	9	0	0		0		0					
	Items associated with particularly high risk	922	922	0		790	790	- 0					
	Covered bonds Claims on institutions and corporates with a ST credit assessment	922	922	92		790	/90	/9					
	Collective investments undertakings (CIU)	38	7	93		37	7	92					
	Equity	4	4	4		4	4	4					
I	Other exposures	759	759	1,007		740	740	962					
	Standardised Total <sup>2</sup>	47,245	40,293	5,331	3	41,710	35,976	4,030	5				

		(4) Starting from the 2023 exercise, value	adjustements and provisions fo	r the consolidated data include	general credit risk adjustments	, for the consistency with the da	ita per country of counterparty		
					Standardised A	proach			
			As of 30/09/	2022		As of 31/12/2022			
	(min SUR. %))	Original Exposure <sup>s</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
GERMANY	Control operations for control hashes  Medical conversation for call arthritiss  Public social antification  Public social antification  Formation of consistentials  Formation of consistenti	13,461 580 925 925 945 945 90 0 0 0 344 93 94 95 96 97 98 98 98 98 98 98 98 98 98 98	13,605 1,027 55 0 0 612 213 0 0 0 0 0 0 0 0 344 647 7 7	0 0 0 0 123 208 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7,281 576 620 0 0 223 40 0 0 0 0 0 0 0 0 303 303 377 275	7,714 1,004 88 0 0 773 770 0 0 0 0 0 77 0 70 70 70 70 70 70 70	0 0 0 0 0 59 35 35 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

		(2) Total value adjustments and provision	s per country of counterparty e	ocludes those for securitisation	exposures but includes general	credit risk adjustments.				
					Standardised A	pproach				
			As of 30/09/	2022		As of 31/12/2022				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
BELGIUM	Combination of the Combination o	7,064 00 0 0 0 171 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 171 8 8 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7,857 0 0 0 171 18 8 0 0 0 0 0 0 0 0 0 4 6 4 6 0 0 0 0 0 0 0	0 0 0 34 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	7,718 0 0 0 918 0 0 0 0 0 0	7,878 0 0 0 915 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 183 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	
	Equity Other exposures	4 599	4 599	4 847		4 580	4 580	4 803		

		(2) Total value adjustments and provision	is per country of counterparty	excludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised A	pproach			
			As of 30/09	2022	1022		As of 31/12/2022		
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	Control Conservation Control C	1,684 0 0 0 5,227 266 0 0 0 0 0 0	1,489 0 0 0 0 744 288 0 0 0 0 0	0 0 0 162 139 0 0 0 0 0 0		1,721 0 0 3,662 0 0 0 0 0 0 0 0	1,721 0 0 0 335 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	
1	Standardised Total <sup>2</sup>								

					Standardised A	proach			
			As of 30/09	2022		As of 31/12/2022			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR. %) Central governments or central banks	0		0					
	Regional governments or local authorities	158	158	0		151	151		
	Public sector entities	427	427	62		401	401	58	
	Multilateral Development Banks	0	0	0		0	0		
	International Organisations	0	0	0		0	0		
	Institutions	1,653	1,653	331		1,872	1,872		
	Corporates	33	33	2/		138	138	29	
	of which: SME Retail	0		0				1	
	of which: SME	0		0				1	
CANADA	Secured by mortgages on immovable property	0	0	0		0			
	of which: SME	0	0	ō		0	0	i i	
	Exposures in default	0	0	0	0	0	0		0
	Items associated with particularly high risk	0	0	0		0	0		
	Covered bonds	0	0	0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	9	
	Collective investments undertakings (CIU)	9	0	0		0			
	Equity Other exposures	0						1 :	
	Other exosures Standardised Total <sup>2</sup>	ů		0					

O "Orbinal exocurs unlike Exocurs value, is recorded before takins into account any effect due to credit convenion factors or costs risk mitization techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general order that adjustments.



Combined processions   Companies September   Expensive Vision   Companies September   Expensive Vision   Companies September   Companies September   Companies September Vision   Companies		THE DAIR OF NEW TOR PIEROT								
Crigical Exposure*   Exposure Value*   Eight exposure amount   Value inflictments and   Project Exposure Value*   Eight exposure amount   Value inflictments and   Project Exposure Value*   Eight exposure amount   Value inflictments and   Project Exposure Value*						Standardised A	proach			
Central generalization   Company   Expedical Value   Company   C				As of 30/09/	2022			As of 31,	/12/2022	
Central genomenators combral habitation  Regional genomenator behalt additional to a combral habitation comb			Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	NETHERLANDS	Central queenments or central salamis Seguinal queenments de boral authorities Seguinal queenments de boral authorities Seguinal queenments de boral authorities Seguinal de S	0 0 0 0 361	0 0 0 0 361	0 0 0 0 0 22.2 266 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 348	0 0 0 0 348	0 0 0 0 0 0 159 0 0 0 0 0 0	0
(ii) Opininal corrections utilizar Promotions values in promotion buffore tabling into account zero effect than to result consumption factors or most into minimation techniques (e.g., substitution efforts).		Standardisko Idial								·

					Standardised A	pproach			
			As of 30/09/	2022			As of 31,	/12/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Other Countries	control development for control and size, but the control and cont	0 0 0,1,002 327 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,002 227 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 947, 20 0 0 0 0 0 0	0 0 9477 233 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0

					Standardised Ap	proach			
			As of 30/09/	2022			As of 31;	12/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
FRANCE	Committee of the Commit	301 0 271 0 302 1855 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	843 0 0 0 0 0 3995 165 0 0 0 0 0 0 0 0	0 0 0 0 70 15 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	237 0 255 0 0 0 696 0 0 0 0 0 0 10 0 0 0 0 0 0 0 0 0 0 0 0	728 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 63 0 0 0 0 0 0 0 0	·
	Standardised Total <sup>2</sup>				0				

\*\*\*Channel exposure, untile Decision value, in recorded before takino into account any effect due to credit convenien factors or credit risk intolation tedrelosues (i.e.a. substitution effectal).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general credit risk adjustments.

					Standardised Ap	proach			
			As of 30/09/	2022			As of 31/	12/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SWEDEN	Control occurrence for control for the control of the control occurrence for format and the control occurrence for format and the control occurrence for format for	0 0 265 412 250 0 0 0 0 0 0 62 62	0 0 2655 0 0 4322 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 229 0 0 241 1 277 0 0 0 0 0 0 0 0 0 0	0 0 229 0 0 241 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 46 48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Other exposures	ő		0		ő	ŏ	ŏ	

		(2) Total value adjustments and provision							
					Standardised A	pproach			
			As of 30/09/	2022			As of 31	/12/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
NORWAY	Central deverments or central sanish Market seder weelfile over a service of the sederal sederate Market sedera weelfile over a sederate of the sederate of th	0 0 40 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 410 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 374 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	374 6 6 6 6 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8	0 0 75 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total <sup>2</sup>							-	

			(2) Total value adjustments and provision					LESSELSON GIVERS.		
Coliginal Exposure   Exposure Value   Value argument and provinced   Isla   Isl						Standardised A	proach			
Control constraints or central habits   Control constraints   Control constraint				As of 30/09/	2022			As of 31	12/2022	
Cutted anougon montants or Control of Section 114   127   5			Original Exposure <sup>s</sup>	Exposure Value <sup>1</sup>	Risk exposure amount		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Times associated with particularly hish risk	Residence of committee of the committee	mention or custorial basis member or local authorities relapante Banca pointenties principal authorities princ	0 0 0 0 114	0 0 0 0 114	0 0 0 0 0 23 32 30 0 0 0 0 0	0	0 0 0 0 84	0 0 0 0 84	0 0 0 0 17 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

				Standardised Approach									
			As of 31,	03/2023			As of 30/	06/2023					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions				
	(min BJR, %)			63		19,337	20.827	62					
	Central governments or central banks	21,100 817	22,622 1,212	17		19,337	1.192	19					
	Regional governments or local authorities Public sector entities	2,543	1,238	182		2,338	1,192	173					
	Public sector entities Multilateral Development Banks	2,545	1,236	102		2,336	1,133	1/3					
	Multilateral Development Banks International Organisations	662	662			743	743	0					
	Institutions	10.854	4,800	1.043		10.547	4.797	964					
	Corporates	3.856	1,607	1,225		3.662	1,432	1.115					
	of which: SMF	0	0	0		0	0,000	0					
	Retail	0	i i	0		0		i i					
	of which: SME	0	i i	0		0		i i					
Consolidated data	Secured by mortgages on immovable property	ō	ō	i i		ō	ō	i o					
	of which: SHE	0	0	0		0	0	0					
	Exposures in default	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bonds	962	961	96		1,088	1,088	109					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
	Collective investments undertakinos (CIU)	37	7	92		37	7	92					
	Equity	4	4	4		4	4	4					
	Other exposures	765	765	959		875	875	1,077					
	Standardised Total <sup>2</sup>	42,543	34,822	3,681	7	40,401	32,978	3,612	l				

(C) Organic opposes, valler Dyspacer value, a Spoped before laking in account any effect due to out discoverent feature or world in intigation belonging (e.g., admittation effects).

(C) Deschedered Fording and overlands has associations out due in the reading belonging to the 2009 asserting.

(C) Orly in the contribute countribute and included. These been indeed under the following radio, Countribute or Countriparty covering up to 1976 of told original exposers or Tips 200 outsides and will country.

					Standardisc	ised Approach					
			As of 31,	03/2023			As of 30/	06/2023			
	(mh EJR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>		
	Central governments or central banks	10,894	11,157	0		9,025	9,268	0			
	Regional governments or local authorities	580	975	0		583	885	0			
	Public sector entities	705	47	0		569	23	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	210	207	47		214	212	44			
	Corporates	28	28	27		34	34	31			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
GERMANY	of which: SME	0	0	0		0	0	0			
OLIG WATE	Secured by mortgages on immovable property	0		0				0			
	of which: SME	0		0				0			
	Exposures in default	0			0			0			
	Items associated with particularly high risk Covered bonds	335	335	24		337	337	34			
	Claims on institutions and corporates with a ST credit assessment	333	333	34		337	33/	34			
	Collective investments undertakings (CIU)	27	7	97		27	,	92			
	Equity	0	ń	0		0	í	0			
	Other exposures	29	29	29		62	62	62			
	Standardised Total <sup>2</sup>				0						

O () Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenien factors or credit risk militigation techniques (e.g., substitution effects).

(2) Yould value adjustments and provisions per country of counterparty excludes those for isocutisation exposures but in tradals general credit risk adjustments.

		(2) Total Value augustinents an							
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min BUR. %) Central governments or central banks	7,763	7.925			7,904	8.056	0	
	Regional governments or local authorities	.,	0	i o		25	25	i o	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	415	412	82		221	218	44	
	Corporates	2	2	2		11	11	11	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
BELGIUM	of which: SME	0	0			0	0	0	
	Secured by mortgages on immovable property of which: SME	0	0			0	0	0	
	or which: SME Exposures in default	0	0				0	0	
	Items associated with particularly high risk	0	0	0	Ů	0	0	o o	
	Covered bonds	83	83	8		141	141	14	
	Claims on institutions and corporates with a ST credit assessment	0	0	i o		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	4	4	4		4	4	4	
	Other errequires	616	616	809		696	696	897	
	Standardised Total <sup>2</sup>				3				

		(2) Total value adjustments as	d provisions per country of co	unterparty excludes those for se	cuntisation exposures but inclu	ides general credit risk adjustme	ints.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
	(1.00.4)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STAT	Sociated by mortiscases on immovable procestry of which: SST  of which: SST  there is a side of the  through the side of the  through the side of the  through the  through the  through the  through the  through the  through through the  through through  through through  through through  thr	1,568 0 0 0 5,724 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,568 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 57 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	1,396 0 0 0 5,752 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,396 0 0 0 594 0 0 0 0 0 0 0 0	0 0 0 0 0 119 0 0 0 0 0 0 0 0 0 0 0 0 0	
1	Standardised Total <sup>2</sup>				0				0

		(2) Total value adjustments ar	a provisions per country or co	anterparty excludes those for se	cuntisation exposures out inclu	ses general credit risk adjustmer	D.		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
CANADA	Control on commenced to control bear of Co. No. 1 Control on commenced to control bear of the control on the commenced to the control on the commenced to the control on the control on the control of the control of the control on the control of the control on the control of th	0 151 482 0 0 1,688 138 0 0 0 0 0 0 0 0 0	0 151 482 0 0 1,688 133 10 0 0 0 0 0 0	0 61 0 338 28 0 0 0 0 0 0		31 189 449 0 0 1,574 154 0 0 0 0 0 0 0	31 1999 449 0 0 1,674 10 0 0 0 0 0 0	0 62 63 335 30 0 0 0 0 0	0
	Other exposures Standardised Total <sup>2</sup>	0			0	0		0	

O (Original exposure, untiles Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those in rescurributions exposures but includes general credit nik adjustments.

# 2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach The Bank of New York Mellon

					Standardise	d Approach			
			As of 31/	03/2023			As of 30,	06/2023	
	(reln EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
NETHERLANDS	Control generated for control allows (in a control and	287 0 0 0 227 1,833 0 0 0 0 0 0 0 0	287 0 0 0 279 192 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 56 187 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		292 0 0 0 0 255 1,767 0 0 0 0 0 0 0 0 0 0 0 0	292 0 0 0 266 143 0 0 0 0 0 0 0 0 0 0 0 0 0 0 143 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 112 0 0 0 0 0 0 122 0 0 0 0 0	0

		(2) Total value adjustments as	nd provisions per country of co	anterparty excludes those for s	icuntisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min Pill %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Other Countries	Control overcomments or control sales of Sectional conversance or local antifolios Public sector entities Public sector entities International Constitutions Control of Constitutions Constitutions Constitutions Constitutions Constitutions Constitutions Constitutions Constitutions Constitutions Constitution Constitution Constitution Constitution Constitution Constitutions Con	0 0 944 662 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 943 662 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 880 743 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

					Standardisc	a Approach			
			As of 31,	03/2023			As of 30/	06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min BJR, %) Central governments or central banks	156	689			228	770	^	
	Central governments or central banks Regional governments or local authorities	130	007	0		220	7,0	0	
	Public sector entities	329	1	i o		336	ō	ō	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	637	261	52		633	266	54	
	Corporates	2	2	2		2	2	2	
	of which: SME	0						0	
	Retail of which: SME	0				,		0	
FRANCE	Secured by mortgages on immovable property	0	0	0		ů		0	
	of which: SME	ō	ō	i o		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	10	10	1		10	10	1	
	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 excesures	2	2	2		2	2	2	
	Standardised Total <sup>2</sup>				0				0

					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(min BJR, %)								
SWEDEN	Cardial documentation or central abanta  Public saction regional authorities  Multiflusted Posedoment Banks  Multiflusted Posedoment Banks  Calcaractions Or constantions  Cardinorities  de allection of the constantions  Section of the constantions on immovable property  of allection (Section of the constantions)  Figure associated with particularly high risk	0 0 238 0 0 263 262 262 0 0 0 0	0 0 238 0 0 263 1 1 0 0 0 0	0 48 0 0 53 1 1 0 0 0 0	0	0 190 0 0 241 339 0 0 0 0	0 180 0 241 42 0 0 0 0	0 35 0 0 48 42 0 0 0	
	Covered bonds  Chilms on institutions and corporates with a ST credit assessment  Collective investments undertakinos (CIU)  Child responses  Child responses	10 0 0 0	10 0 0 0	1 0 0 0		10 0 0 0	10 0 0 0	1 0 0 0	

		(2) Total value adjustments as	nd provisions per country of co	unterparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardisc	d Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	,		0			0	0	
	Public sector entities	370	370	74		370	370	74	
	Multilateral Development Banks	0		0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0			0	0	
NORWAY	of which: SME	0	0	0			0	u u	
	Secured by mortgages on immovable property of which: SNE	,		0			0	0	
	or which: SME Exposures in default	,		0			0	0	
	Items associated with particularly high risk	ů		0		0	0	ů,	
	Covered bonds	355	355	35		251	251	25	
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0		0		0	0	0	

		(2) Total value adjustments an	d provisions per country of co	unterparty excludes those for se	curitisation exposures but indu	des general credit risk adjustme	nts.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments as provisions <sup>2</sup>
	(min BUR, %) Central governments or central banks	114	124	0		110	119	0	
	Regional governments or local authorities Public sector entities	0	0	0			0	0	
	Public sector entities  Multilateral Development Banks	0					0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	82	82	16		59	59	12	
	Corporates	418	196	183		416	158	150	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME	0	0	0		0	0	0	
LONELIBOOMO	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0		0			0	0	
	Exposures in default  Items associated with particularly high risk	0			0		0	0	
	Items associated with particularly high risk Covered honds	0					0	0	
	Claims on institutions and corporates with a ST credit assessment	0		0		ů ů	0	0	
	Collective investments undertakings (CIU)	i i	i i	i i		ō	0	o o	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardicad Total <sup>2</sup>								



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31/	12/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		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 <sup>2</sup>				0						0		

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31/	03/2023					As of 30/	06/2023		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		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 <sup>2</sup>				0						0		

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

			The Bank of New York Mellon As of 31/12/2022											
				As of 31/12/2022 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	•	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 [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y ] [ 10Y - more Total	Austria		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0	( ( ( ( ( (	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Belgium		0 0 0 0 0 0 0 0 0 0	0 0 0 0 0					0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[ 0 - 3M [	Bulgaria													
Total [0 - 3M   [1 3M - 1 Y   [1 1	Cyprus													
[ 0 - 3M [	Czech Republic													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y	Denmark													
10 - 3M	Estonia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Finland	12 6 55 10	2 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5	0 12 0 0 0 0 0 0 7 0 16 0 0		79	13 0 0 0 0 0 0	1.412 0 0 0 0 0 0	0 0 0	000	
[ 0 - 3M [	France	8- 77 15- 75 (- - -	4 84 84 88 78 8 78 90 90 90 90 90 90 90 90 90 90 90 90 90	000000000000000000000000000000000000000	0	8 7 14 7	4 0 8 0 7 5 0 8 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 - 3M [	Germany	126 6: 35 286 222 3: 1.083	6 126 3 63 8 358 0 280 4 224 1 31 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9 6 23 28 16 3	2 34 3 0 3 125 0 0 4 59 1 0 0 0		0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0	000000000000000000000000000000000000000	
Total [0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Greece													
[ 0 - 3M [	Hungary													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Ireland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	0	000	
10 tal   0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Italy		0	0	U		v		U		U	0	U	U
10 tal   0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Latvia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg	0 0 0 2 22 0 0	0 0 0 22 0 0	0 0 0 0 0 0	0 0 0 0 0	( ( ( 22)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Maita													
[ 0 - 3M [	Netherlands	0 55 102 55 0 0	0 50 102 50 50 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 102 50 50 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y	Poland													
10Y - more	Portugal													
[ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ]	Romania													
10Y - more	Slovakia	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0	0 0 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	Slovenia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Spain													
[ 0 - 3M [	Sweden													
[ 0 - 3M [	United Kingdom	0 117 56 56 6 0 0	0 0 17 56 56 54 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 17 56 54 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M	Iceland													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y     5Y - 10Y	Liechtenstein													
100 - more	Norway													
[ 3M - 1Y [	Australia	0 0 18 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 18 0 0 18	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Toy - more	Canada		0 0 5 5 6 86 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 86 60 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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	Hong Kong					111	,	·						



General governments exposures by country of the counterparty

			The Bank of New York Mellon As of 31/12/2022											
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
			positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
0 - 3M	Japan	33 44 0 0	0 0 0 3 3 46 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 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 [	U.S.	14) 586 815 6 185 6 6 7,721	0 5 185 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	141 586 402 (185 (175)	0 0 412 0 0 0	0	0	0 0 0 0	0 0 0 0 0	0 0 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 [	China					-						-		
To - 3M	Switzerland													
10 - 3M	Other advanced economies non EEA													
10 - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East													
Total   Tota	Latin America and the Caribbean													



#### General governments exposures by country of the counterparty

The Bank of New York Mellon

							THE BUTTK OF THEW TOTK I'M	CIIOTT						
							As of 31/12/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
	, , ,											Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	- Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more Total	Africa													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	( 7.7 ( 186 3.3 3.1 1 ( )	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(	0 72 0 94 0 10 10	0 0 85 32 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 hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

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

Regions:

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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and Merics, Surfamente, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Artiqua And Tobago, Uniqua,

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

(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

			The Bank of New York Mellon As of 30 (06/2023											
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfoli		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 [ [ 3M - 1Y [ [ 11 - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Austria	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		22:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	( ( ( ( ( (	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Belgium	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000000000000000000000000000000000000000	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0
[ 0 - 3M [	Bulgaria													
Total [0 - 3M   [1 3M - 1 Y   [1 1	Cyprus													
[ 0 - 3M [	Czech Republic													
[ 0 - 3M     13M - 1Y     11Y - 2Y     22Y - 3Y     13Y - 5Y     15Y - 10Y     10Y - more	Denmark													
10 - 3M	Estonia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Finland	3 0 0 87 0 0	3 0 0 0 87 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	71	3 0 0 0 16 0 0	1 0 0 0 0 0	175 0 0 0 0 0 0	0 0 0 0 0	58 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0
[ 0 - 3M [	France	0 40 88 66 131 134 0 377	0 40 88 66 131 54	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(4) 8: 6: 100 5: 341	0 0 5 0 25 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		000000000000000000000000000000000000000
[ 0 - 3M [	Germany	13 157 321 301 88 31 0	13	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1: 3: 28 44 3: 7:	0 125 175 176 43 0	000000000000000000000000000000000000000	3 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total   Tota	Croatia													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y	Greece													
100 - more	Hungary													
[ 3M - 1Y [	Ireland	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10Y - more	Italy						J					·		
Total   Tota	Latvia													



General governments exposures by country of the counterparty

			The Bank of New York Mellon											
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
	, , ,											Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg	0 0 0 22 2 0 0	0 0 0 22 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 22 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Malta													
[ 0 - 3M [	Netherlands	51 0 103 100 0 0 0	51 0 103 100 0 0 0 253	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	51 0 0 0 0 0	0 0 103 100 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Poland													
10Y - more	Portugal													
[ 3M - 1Y [	Romania													
10Y - more	Slovakia	0 0 0 0 40 40	0 0 0 0 40 40	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 40 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
To - 3M	Slovenia													



General governments exposures by country of the counterparty

		The Bank of New York Mellon												
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Spain													
[ 0 - 3M [	Sweden													
[ 0 - 3M [	United Kingdom	18 0 57 55 5 6 0 0	18 0 57 55 0 0 129	0 0 0 0 0 0	0 0 0 0 0	18 0 57 55 0 0 129	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M	Iceland													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y     5Y - 10Y	Liechtenstein													
100 - more	Norway													
[ 3M - 1Y [	Australia	0 0 0 18 0 0	0 0 0 0 18 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 18 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Toy - more	Canada	5 5 8 43 7 7 7 6 19	0 5 86 43 70 0 16 16	0 0 0 0 0	0 0 0 0 0	5 5 86 43 7 0 0 1 1 2 219	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 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0 0 0		
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	Hong Kong													



General governments exposures by country of the counterparty

			The Bank of New York Mellon  As of 30/06/2023											
						Dire	ct exposures							
	(mln EUR)			On balance s	heet	Dire	ct exposures		Deriva	tives		Off bala	nce sheet	
												Off-balance s	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[ 0 - 3M [	Japan	0 33 7 50 0	0 32 7 50 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	33 55 6 88	0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.	1,040 1,73 173 174 0 0 1,396	9 174 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	63: 17: 17: 98:	0 408 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [	China													
[ 0 - 3M [	Switzerland													
[ 3M - 1Y [	Other advanced economies non EEA													
10 - 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

							ellon							
							As of 30/06/2023	:						
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	Ī
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives witi	n 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 [	Africa													
[ 0 - 3M [	Others	3 4 3 14 42 6 6	2 32 32 44 4 34 7 147 7 147 7 63 3 63 63 743	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 32 0 40 0 23 0 72 0 282 0 63 0 0 51	0 0 11 75 144 0 0	0		(		000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 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 hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the conomic 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. (S) Residual countries not reported separatively 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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and Merics, Surfamente, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Penu, S. Kitts and Nevis, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Artiqua And Tobago, Uniqua,

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

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

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

Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions <sup>4</sup> Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions <sup>4</sup> Of which: defaulted Of which Stage 31 Of which: defaulted Of which Stage 3<sup>st</sup>

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

					As of 31/03/2023							As of 30/06/2023				
		Gross carryi	ring amount/ Nominal	amount		Accumulated imp	pairment, accumulated negative changes in fair lit risk and provisions <sup>4</sup>	Collaterals and		Gross co	arrying amount/ Nominal amount		Accumulated imp	airment, accumulated ne lit risk and provisions <sup>4</sup>	gative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days	٥	f which non-performing	•	On performing exposures <sup>2</sup>	On non-performing exposures <sup>2</sup>	financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days	Of which non-performi	·o*	On performing exposures <sup>2</sup>	On non-perform	ing exposures <sup>2</sup>	financial guarantees received on non- performing exposures
(min EUR.)		and K-90 days		Of which: defaulted	Of which Stage 3 <sup>s</sup>		Of which Stage 3 <sup>s</sup>			and 4-90 days	Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>3</sup>	
Cash balances at central banks and other demand deposits	26,099	0	0	0	0	7	0	0 0	23,954	. 0	0	0 0	6	0	0	0
Debt securities (including at amortised cost and fair value)	12,434	0	0	0	0	0	0	0 0	12,069	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0 0		0	0	0 0	0	0	0	0
General governments	4,378	0	0	0	0	0	0	0 0	4,335	5 0	0	0 0	0	0	0	0
Credit institutions	6,981	0	0	0	0	0	0	0 0	6,656	6 0	0	0 0	0	0	0	0
Other financial corporations	1,063	0	0	0	0	0	0	0 0	1,067	7 0	0	0 0	0	0	0	0
Non-financial corporations	12	0	0	0	0	0	0	0 0	12	2 0	0	0 0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	662		0	0	0	0	0	0 0	666	6	0	0	0	0	0	0
Central banks	17		0	0	0	0	0	0 0	192	2 0	a	0 0	0	0	0	0
General governments	4	0	0	0	0	0	0	0 0	3	3 0	0	0 0	0	0	0	0
Credit institutions	100	0	0	0	0	0	0	0	32	2 0	a	0 0	0	0	0	0
Other financial corporations	542	. 0	0	0	0	0	0	0	440	0	0	0 0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	6	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
of which: Leans collateralised by commercial immovable property	0	0	0	0	0	0	0	0		0	a	0 0	0	0	0	0
Households	0	0	0	0	0	0	0	0		0	a	0 0	0	0	0	0
of which: Loans collateralised by residential immovable property	0	0	0	0	0	0	0	0		0	a	0 0	0	0	0	0
of which: Credit for consumption	0	0	0	0	0	0	0	0			a	0 0	0	0	0	0
DEBT INSTRUMENTS other than HFT	39,195	0	0		0	7	0	0 0	36,690	0	0	0	6	0	0	0
OFF-BALANCE SHEET EXPOSURES	3		0	0	0	0	0	0	3	3	0		0	0	0	0



#### Forborne exposures

		As of 30/				As of 31/12/2022								
	Gross carrying amount of exposures with forbearance measures	Accumulated i accumulated c value due to co provisions for forbearance m	changes in fair redit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ying amount of with forbearance	Accumulated impai accumulated chang value due to credit provisions for expo forbearance measu	ges in fair t risk and oosures with	Collateral and financial guarantees received on exposures with forbearance 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	ex f	which on non- performing goosures 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	0	0	0	0	0	o			
Central banks	0 0	0	0	0		0	0	0	0	0				
General governments	0 0	0	0	0		0	0	0	0	0				
Credit institutions	0 0	0	0	0		0	0	0	0	0				
Other financial corporations	0 0	0	0	0		0	0	0	0	0				
Non-financial corporations	0 0	0	0	0		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	0 0	0	0	0	0	0	0	0	0	0	0			
Central banks	0 0	0	0	0	0	0	0	0	0	0	0			
General governments	0 0	0	0	0	0	0	0	0	0	0	0			
Credit institutions	0 0	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	0 0	0	0	0	0	0	0	0	0	0	0			
Non-financial corporations	0 0	0	0	0	0	0	0	0	0	0	0			
of which: small and medium-sized enterprises	0 0	0	0	0		0	0	0	0	0				
Households	0 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 <sup>2</sup>														
Loans and advances that have been forborne more than twice ${}^{\it 3}$	0					0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria <sup>3</sup>	0					0								

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

<sup>&</sup>lt;sup>10</sup>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 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions\*) is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are operally recorded with a positive sign.

commitments are generally reported with a positive sign.

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



#### Forborne exposures

The Bank of New York Mellon

		As of 31/03/2023			As of 30/06/2023								
	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fai value due to credit risk and provisions for exposures w forbearance measures <sup>2</sup>	received on exposure	res with	Gross carrying am exposures with fo measures	mount of acc orbearance value pro	cumulated impairment, cumulated changes in fair ue due to credit risk and visions for exposures with bearance measures <sup>2</sup>	Collateral and financial guarantees received on exposures with forbearance measures					
(min EUR)	Of which non- performing exposures with forbearance measures	Of which on performit exposures v forbearan measure	colla non- fil ng gu with receiv ce per s expo:	of which ateral and inancial arantees wed on non- rforming osures with bearance leasures	per expos fort	which non- rforming osures with bearance neasures	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	0	0	0 0	0 0					
Central banks	0 0	0	0 0		0	0	0 0	0					
General governments	0 0	0	0 0		0	0	0 0	0					
Credit institutions	0 0	0	0 0		0	0	0 0	0					
Other financial corporations	0 0	0	0 0		0	0	0 0	0					
Non-financial corporations	0 0	0	0 0		0	0	0 0	0					
Loans and advances (including at amortised cost and fair value)	0	o	0 0	0	0	0	0 0	0 0					
Central banks	0 0	0	0 0	0	0	0	0 0	0 0					
General governments	0 0	0	0 0	0	0	0	0 0	0 0					
Credit institutions	0 0	0	0 0	0	0	0	0 0	0 0					
Other financial corporations	0 0	0	0 0	0	0	0	0 0	0 0					
Non-financial corporations	0 0	0	0 0	0	0	0	0 0	0 0					
of which: small and medium-sized enterprises	0 0	0	0 0		0	0	0 0	0					
Households	0 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 <sup>2</sup>													
Loans and advances that have been forborne more than twice <sup>3</sup>	0				0								
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria <sup>3</sup>	0				0								

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

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

commitments are generally reported with a positive sign.

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



2023 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
The Bank of New York Mellon

AS 01 30/09/2022						AS OF 31/12/2022							AS OF 31/U3/2023						AS 0T 3U/U6/2U23					
	Gross carrying amount				Accumulated	Gross car	s carrying amount				Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	ns negative		Of which non- performi	and advances A	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on non-performing exposures <sup>1</sup>		Of whic non- perform		Of which loans and advances subject to impairment	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on non-performing exposures¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment <sup>2</sup>	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	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
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	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

<sup>(1)</sup> The Rems' accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.