

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



Key Metrics

| (mln EUR, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|--|------------------|---------------------|---------------------|---------------------|---|---|
| Available capital (amounts) | | | | | | |
| Common Equity Tier 1 (CET1) capital - transitional period | 2,721 | 2,954 | 2,999 | 3,025 | C 01.00 (r020,c010) | Article 50 of CRR |
| Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 2,721 | 2,954 | 2,999 | 3,025 | C 01.00 (r020,c010) - C 05.01 (r440,c010) | Article 50 of CRR |
| Tier 1 capital - transitional period | 2,721 | 2,954 | 2,999 | 3,025 | C 01.00 (r015,c010) | Article 25 of CRR |
| Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition | 2,721 | 2,954 | 2,999 | 3,025 | C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) | Article 25 of CRR |
| Total capital - transitional period | 3,067 | 3,299 | 3,344 | 3,370 | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 3,067 | 3,299 | 3,344 | 3,370 | C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) | Articles 4(118) and 72 of CRR |
| Risk-weighted assets (amounts) | | | | | | |
| Total risk-weighted assets | 4,348 | 3,822 | 4,842 | 5,507 | C 02.00 (r010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 4,348 | 3,822 | 4,842 | 5,507 | C 02.00 (r010,c010) - C 05.01 (r440,c040) | Articles 92(3), 95, 96 and 98 of CRR |
| Capital ratios | | | | | | |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition | 62.58% | 77.27% | 61.93% | 54.92% | 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 | 62.58% | 77.27% | 61.93% | 54.92% | (C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Tier 1 (as a percentage of risk exposure amount) - transitional definition | 62.58% | 77.27% | 61.93% | 54.92% | CA3 {3} | - |
| Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 62.58% | 77.27% | 61.93% | 54.92% | (C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Total capital (as a percentage of risk exposure amount) - transitional definition | 70.53% | 86.31% | 69.06% | 61.20% | CA3 {5} | - |
| Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 70.53% | 86.31% | 69.06% | 61.20% | (C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040)) | - |
| Leverage ratio | | | | | | |
| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital | 34,297 | 27,802 | 38,128 | 38,712 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| Leverage ratio - using a transitional definition of Tier 1 capital | 7.93% | 10.62% | 7.86% | 7.81% | C 47.00 (r340,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |



Leverage ratio

| | (mln EUR, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|-----|---|------------------|---------------------|---------------------|------------------|---------------------|---|
| A.1 | Tier 1 capital - transitional definition | 2,721 | 2,954 | 2,999 | 3,025 | C 47.00 (r320,c010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 2,721 | 2,954 | 2,999 | 3,025 | C 47.00 (r310,c010) | |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital | 34,297 | 27,802 | 38,128 | 38,712 | C 47.00 (r300,c010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending |
| B.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 34,297 | 27,802 | 38,128 | 38,712 | C 47.00 (r290,c010) | CRR |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital | 7.9% | 10.6% | 7.9% | 7.8% | C 47.00 (r340,c010) | |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital | 7.9% | 10.6% | 7.9% | 7.8% | C 47.00 (r330,c010) | |



2019 EU-wide Transparency Exercise Capital

The Bank of New York Mellon SA

| | | | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE | REGULATION |
|--|----------|---|------------------|------------------|------------------|------------------|---|---|
| | A | (mln EUR, %) OWN FUNDS | 3,067 | 3,299 | 3,344 | | C 01.00 (r010,c010) | Articles 4(118) and 72 of CRR |
| | A.1 | COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional | 2,721 | 2,954 | 2,999 | | C 01.00 (r020,c010) | Article 50 of CRR |
| | A.1.1 | adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital | 1,757 | 1,757 | 1,757 | | C 01.00 (r030,c010) | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR |
| | | instruments) | | | | | | |
| | | Retained earnings | 1,401 | 1,205 | 1,205 | | C 01.00 (r130,c010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR |
| | A.1.3 | Accumulated other comprehensive income | -44 | -9 | 34 | | C 01.00 (r180,c010) | Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR |
| | A.1.4 | Other Reserves | 0 | 0 | 0 | 0 | C 01.00 (r200,c010) | Articles 4(117) and 26(1) point (e) of CRR |
| | A.1.5 | Funds for general banking risk | 0 | 0 | 0 | 0 | C 01.00 (r210,c010) | Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR |
| | A.1.6 | Minority interest given recognition in CET1 capital | 0 | 0 | 0 | 0 | C 01.00 (r230,c010) | Article 84 of CRR |
| | A.1.7 | Adjustments to CET1 due to prudential filters | -13 | -12 | -12 | -12 | C 01.00 (r250,c010) | Articles 32 to 35 of and 36 (1) point (I) of CRR |
| | A.1.8 | (-) Intangible assets (including Goodwill) | -400 | -7 | -7 | -27 | C 01.00 (r300,c010) + C 01.00 (r340,c010) | 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 (r370,c010) | Articles 36(1) point (c) and 38 of CRR |
| | A.1.10 | (-) IRB shortfall of credit risk adjustments to expected losses | 0 | 0 | 0 | 0 | C 01.00 (r380,c010) | Articles 36(1) point (d), 40 and 159 of CRR |
| | A.1.11 | (-) Defined benefit pension fund assets | 0 | 0 | 0 | 0 | C 01.00 (r390,c010) | Articles 4(109), 36(1) point (e) and 41 of CRR |
| | A.1.12 | (-) Reciprocal cross holdings in CET1 Capital | 0 | 0 | 0 | 0 | C 01.00 (r430,c010) | Articles 4(122), 36(1) point (g) and 44 of CRR |
| | A.1.13 | (-) Excess deduction from AT1 items over AT1 Capital | 0 | 0 | 0 | 0 | C 01.00 (r440,c010) | Article 36(1) point (j) of CRR |
| | A.1.14 | (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight | 0 | 0 | 0 | 0 | C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010) | Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR. |
| | A 1 14 1 | Of which: from securitisation positions (-) | 0 | 0 | 0 | 0 | C 01.00 (r460,c010) | Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR |
| | A.1.14.1 | (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not | 0 | 0 | ^ | | C 01.00 (r480,c010) | Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR |
| | | have a significant investment (-) Deductible DTAs that rely on future profitability and arise from temporary differences | 0 | 0 | 0 | | | |
| | | (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a | 0 | 0 | 0 | | C 01.00 (r490,c010) | Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR |
| | A.1.17 | significant investment | 0 | 0 | 0 | | C 01.00 (r500,c010) | Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR |
| OWN FUNDS Transitional period | | (-) Amount exceding the 17.65% threshold | 0 | 0 | 0 | | C 01.00 (r510,c010) | Article 48 of CRR |
| | | (-) Additional deductions of CET1 Capital due to Article 3 CRR | 0 | 0 | 0 | | C 01.00 (r524,c010) | Article 3 CRR |
| | | CET1 capital elements or deductions - other | 20 | 20 | 22 | 23 | C 01.00 (r529,c010) | - |
| | 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 (r220,c010) | Articles 483(1) to (3), and 484 to 487 of CRR |
| | A.1.21.2 | Transitional adjustments due to additional minority interests (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r240,c010) | Articles 479 and 480 of CRR |
| | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r520,c010) | Articles 469 to 472, 478 and 481 of CRR |
| | A.2 | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 0 | 0 | 0 | 0 | C 01.00 (r530,c010) | Article 61 of CRR |
| | A.2.1 | Additional Tier 1 Capital instruments | 0 | 0 | 0 | 0 | C 01.00 (r540,c010) + C 01.00 (r670,c010) | |
| | A.2.2 | (-) Excess deduction from T2 items over T2 capital | 0 | 0 | 0 | 0 | C 01.00 (r720,c010) | |
| | A.2.3 | Other Additional Tier 1 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010) | |
| | A.2.4 | Additional Tier 1 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010) | |
| | A.3 | TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 2,721 | 2,954 | 2,999 | 3,025 | C 01.00 (r015,c010) | Article 25 of CRR |
| | A.4 | TIER 2 CAPITAL (net of deductions and after transitional adjustments) | 346 | 346 | 346 | 346 | C 01.00 (r750,c010) | Article 71 of CRR |
| | A.4.1 | Tier 2 Capital instruments | 346 | 346 | 346 | 346 | C 01.00 (r760,c010) + C 01.00 (r890,c010) | |
| | A.4.2 | Other Tier 2 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010) | |
| | A.4.3 | Tier 2 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010) | |
| OWN FUNDS | В | TOTAL RISK EXPOSURE AMOUNT | 4,348 | 3,822 | 4,842 | | C 02.00 (r010,c010) | Articles 92(3), 95, 96 and 98 of CRR |
| REQUIREMENTS | B.1 | Of which: Transitional adjustments included | 0 | 0 | 0 | 0 | C 05.01 (r010;c040) | |
| | C.1 | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 62.58% | 77.27% | 61.93% | 54.92% | CA3 {1} | - |
| CAPITAL RATIOS (%) Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 62.58% | 77.27% | 61.93% | 54.92% | CA3 {3} | - |
| | C.3 | TOTAL CAPITAL RATIO (transitional period) | 70.53% | 86.31% | 69.06% | 61.20% | CA3 {5} | - |
| CET1 Capital Fully loaded | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 2,721 | 2,954 | 2,999 | 3,025 | [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 ¹ | Е | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) | 62.58% | 77.27% | 61.93% | | [D.1]/[B-B.1] | - |
| r dily loaded | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c010) | |
| | F | Adjustments to AT1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | | C 05.01 (r440,c020) | |
| Memo items | E | Adjustments to T2 due to IFRS 9 transitional arrangements | n | 0 | n | | C 05.01 (r440,c030) | |
| | | | 0 | • | 2 | | | |
| | | Adjustments included in RWAs due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r440,c040) | |

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

| | | R | WAs | | |
|--|------------------|------------------|------------------|------------------|--|
| (mln EUR, %) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 | COREP CODE |
| Credit risk (excluding CCR and Securitisations) | 3,020 | 2,478 | 3,539 | 3,719 | C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, |
| Of which the standardised approach | 3,020 | 2,478 | 3,539 | 3,719 | C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)] |
| Of which the foundation IRB (FIRB) approach | 0 | 0 | 0 | 0 | C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] |
| Of which the advanced IRB (AIRB) approach | 0 | 0 | 0 | 0 | C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)] |
| Of which equity IRB | 0 | 0 | 0 | 0 | C 02.00 (R420, c010) |
| Counterparty credit risk (CCR, excluding CVA) | 133 | 132 | 131 | 450 | C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)] |
| Credit valuation adjustment - CVA | 27 | 44 | 27 | 120 | C 02.00 (R640, c010) |
| Settlement risk | 0 | 0 | 0 | 0 | C 02.00 (R490, c010) |
| Securitisation exposures in the banking book (after the cap) | 0 | 0 | 0 | 0 | C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010) |
| Position, foreign exchange and commodities risks (Market risk) | 0 | 0 | 0 | 74 | Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010) |
| Of which the standardised approach | 0 | 0 | 0 | 74 | C 02.00 (R530, c010) |
| Of which IMA | 0 | 0 | 0 | 0 | C 02.00 (R580, c010) |
| Of which securitisations and resecuritisations in the trading book | 0 | 0 | 0 | 0 | Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_010_090,C 24.00_010_100,C 24.00_010_090,C 24.00_090,C 24. |
| Large exposures in the trading book | 0 | 0 | 0 | 0 | C 02.00 (R680, c010) |
| Operational risk | 1,168 | 1,168 | 1,145 | 1,145 | C 02.00 (R590, c010) |
| Of which basic indicator approach | 0 | 0 | 0 | 0 | C 02.00 (R600, c010) |
| Of which standardised approach | 1,168 | 1,168 | 1,145 | 1,145 | C 02.00 (R610, c010) |
| Of which advanced measurement approach | 0 | 0 | 0 | 0 | C 02.00 (R620, c010) |
| Other risk exposure amounts | 0 | 0 | 0 | 0 | Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010) |
| Total | 4,348 | 3,822 | 4,842 | 5,507 | |



2019 EU-wide Transparency Exercise P&L The Bank of New York Mellon SA

| (mln EUR) | As of 30/09/2018 | As of 31/12/2018 | As of 31/03/2019 | As of 30/06/2019 |
|--|------------------|------------------|------------------|------------------|
| Interest income | 234 | 313 | | 163 |
| Of which debt securities income | 100 | 135 | 32 | 65 |
| Of which loans and advances income | 83 | 113 | 26 | 62 |
| Interest expenses | 151 | 208 | 52 | 117 |
| (Of which deposits expenses) | 115 | 163 | 40 | 91 |
| (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 | 320 | 418 | 91 | 194 |
| 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 | 23 | 22 | 2 | 2 |
| Gains or (-) losses on financial assets and liabilities held for trading, net | 30 | 37 | 11 | 29 |
| Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net | 0 | 0 | 0 | 0 |
| Gains or (-) losses from hedge accounting, net | 0 | 0 | 0 | 0 |
| Exchange differences [gain or (-) loss], net | 0 | 0 | 1 | 0 |
| Net other operating income /(expenses) | -1 | -2 | 0 | 0 |
| TOTAL OPERATING INCOME, NET | 455 | 581 | 128 | 272 |
| (Administrative expenses) | 223 | 299 | 88 | 161 |
| (Depreciation) | 6 | 7 | 3 | 7 |
| Modification gains or (-) losses, net | 0 | 0 | 0 | 0 |
| (Provisions or (-) reversal of provisions) | 16 | 20 | 2 | 2 |
| (Commitments and guarantees given) | 0 | 0 | 0 | 0 |
| (Other provisions) | 16 | 20 | 2 | 2 |
| Of which pending legal issues and tax litigation ¹ | | 0 | | |
| Of which restructuring ¹ | | 16 | | |
| (Increases or (-) decreases of the fund for general banking risks, net) ² | 0 | 0 | 0 | 0 |
| (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) | 0 | -1 | 0 | -1 |
| (Financial assets at fair value through other comprehensive income) | 0 | 0 | 0 | 0 |
| (Financial assets at amortised cost) | 0 | -1 | 0 | -1 |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets) | 0 | 403 | 0 | 0 |
| (of which Goodwill) | 0 | 396 | 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 | 211 | -148 | 34 | 103 |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS | 160 | -196 | 24 | 78 |
| Profit or (-) loss after tax from discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS FOR THE YEAR | 160 | -196 | 24 | 78 |
| Of which attributable to owners of the parent | 160 | -196 | 24 | 78 |

⁽¹⁾ Information available only as of end of the year

⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

| (mln EUR) | А | s of 30/09/20 | 18 | | | As of 31/ | 12/2018 | | | As of 31/ | 03/2019 | | | As of 30/0 | 06/2019 | | |
|---|-----------------|---------------|------------------|---------|--------------------|-----------|------------------|---------|--------------------|-----------|------------------|---------|--------------------|------------|-----------------|---------|--|
| | | Fa | ir value hierard | chy | | Fai | ir value hierarc | hy | | Fa | ir value hierarc | hy | | Fai | r value hierarc | 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 | 15,109 | | | | 10,922 | | | | 20,493 | | | | 18,968 | | | | IAS 1.54 (i) |
| Financial assets held for trading | 129 | 0 | 129 | 0 | 295 | 0 | 295 | 0 | 187 | 0 | 187 | 0 | 299 | 0 | 299 | 0 | IFRS 7.8(a)(ii);IFRS 9.Appendix A |
| Non-trading financial assets mandatorily at fair value through profit or loss | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 7.8(a)(ii); IFRS 9.4.1.4 |
| Financial assets designated at fair value through profit or loss | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 7.8(a)(i); IFRS 9.4.1.5 |
| Financial assets at fair value through other comprehensive income | 13,093 | 12,888 | 205 | 0 | 11,927 | 11,723 | 204 | 0 | 11,495 | 11,291 | 204 | 0 | 11,601 | 11,479 | 123 | 0 | IFRS 7.8(h); IFRS 9.4.1.2A |
| Financial assets at amortised cost | 3,396 | | | | 2,442 | | | | 3,752 | | | | 4,534 | | | | IFRS 7.8(f); IFRS 9.4.1.2 |
| Derivatives – Hedge accounting | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | 0 | | | | 0 | | | | 0 | | | | 0 | | | | IAS 39.89A(a); IFRS 9.6.5.8 |
| Other assets ¹ | 910 | | | | 315 | | | | 443 | | | | 526 | | | | |
| TOTAL ASSETS | 32,638 | | | | 25,901 | | | | 36,370 | | | | 35,929 | | | | IAS 1.9(a), IG 6 |

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

| (mln | n EUR) | | | As of 30/09/20 | 18 | | | | As of 31 | 1/12/2018 | | | | | As of 31 | /03/2019 | | | | | As of 30 | 0/06/2019 | | | |
|---|--------------------|--|--|----------------------------------|--|--|--|----------------|--------------------------------------|--|-------------------------------|---|--|-------------------------------|-----------------------------------|---|-------------------------|--|--|----------------|--|--|--|--|--------------------------|
| | | Gross carr | ying amount | | Accu | mulated impairment | Gro | ss carrying am | ount | Accı | umulated impair | ment | Gro | oss carrying am | nount | Accu | mulated impai | rment | Gro | ss carrying am | ount | Accu | mulated impai | rment | |
| Breakdown of financial assets by instrument and by counterparty sector ¹ | 5 | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired | Stage 3 e Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired Stage 3 Credit-impair 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 e Credit-impaire assets t | Stage 1 Assets withou significant dincrease in credit risk sinc initial recognition | increase in credit risk | Stage 3 Credit- impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | | Stage 3 Credit- impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired | Stage 3 Credit- impaired assets | References |
| Financial assets at fair | Debt securities | 13,094 | | 0 0 | 0 | 0 | 0 11,928 | C |) | 0 (| 0 0 | 0 | 11,495 | 5 | 0 | 0 | 0 (| | 11,601 | . 0 | | 0 0 | 0 | 0 | Annex V.Part 1.31, 44(b) |
| value through other comprehensive income | Loans and advances | (|) | 0 0 | 0 | 0 | 0 0 | C |) | 0 | 0 | 0 | C | | 0 | 0 | 0 | ס | 0 | 0 | | 0 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |
| Financial assets at | Debt securities | 801 | | 0 0 | 0 | 0 | 0 590 | С |) | 0 | 0 | 0 | 641 | L | 0 | 0 | 0 | | 502 | 2 0 | | 0 0 | 0 | 0 | Annex V.Part 1.31, 44(b) |
| amortised cost | Loans and advances | 2,595 | 5 | 0 0 | 0 | 0 | 0 1,852 | C |) | 0 | 0 | 0 | 3,111 | L | 0 | 0 | 0 (|) | 0 4,032 | 2 0 | | 0 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |

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

Market Risk

The Bank of New York Mellon SA

| | | | | | | | | | TOTAL TENO | | | | | | | | | | | | |
|-------------------------|----------------------------|----------------------------|---|--------------|-------------------------------|--------------------------------|---|---------|--------------------------------|-----------------|----------------------------------|---|--------------------------|--|-------------------------|--------------------------------|--|-------|--------------------------------|-----------------|----------------------------------|
| | SA | | | | | [M | | | | | | | | | IM | | | | | | |
| | | | VaR (Memorandum item) | STRESSED VaR | (Memorandum item) | AND MIC | ENTAL DEFAULT GRATION RISK FAL CHARGE | ALL F | PRICE RISKS (CHARGE FOR (| | | VaR (Memor | randum item) | STRESSED VaR (| Memorandum item) | DEFAU MIGRATI | MENTAL LT AND ION RISK . CHARGE | | ICE RISKS CA HARGE FOR C | | |
| (mln EUR) | TOTAL RISK EXPOSURE AMOUNT | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | | LATEST AVAILABLE (SVaRt-1) | 12 WEEKS AVERAGE MEASURE | LAST MEASURI | E FLOOR | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRt | 12 WEEKS AVERAGE MEASURE | MEACURE | FLOOR | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | TOTAL RISK EXPOSURE AMOUNT |
| (IIIII EOR) | As of 30/09/2018 | As of 31/12/2018 | | | As of 30 | /09/2018 | | | | | | | | | As of 31/1 | 2/2018 | | | | | |
| | AS 01 30/03/2018 | AS 01 31/12/2016 | | | AS OI JU | /03/2010 | | | | | | | | | A3 01 31/1 | 2/2010 | | | | | |
| Traded Debt Instruments | | 0 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: Specific risk | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Equities | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: Specific risk | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Foreign exchange risk | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Commodities risk | | 0 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Total | | 0 | 0 | 0 0 | 0 | 0 | 0 | |) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | As of 31/03/2019 | As of 30/06/2019 | | | As of 31 | /03/2019 | | | | | | | | | As of 30/0 | 6/2019 | | | | | |
| Traded Debt Instruments | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: Specific risk | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Equities . | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: Specific risk | | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Foreign exchange risk | | 0 74 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Commodities risk | | 0 | 0 | 0 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Total | | 0 74 | 0 | 0 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



Standardised Total²

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | ed Approach | | | |
|-------------------|---|--------------------------------|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|
| | | | As of 30/ | 09/2018 | | | As of 31 | 1/12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 15,798 | 15,798 | 0 | | 13,054 | 13,049 | 2 | |
| | Regional governments or local authorities | 86 | 86 | 0 | | 88 | 88 | 0 | |
| | Public sector entities | 805 | 805 | 4 | h l | 819 | 863 | 4 | |
| | Multilateral Development Banks | 979 | 979 | 0 | | 990 | 990 | 0 | |
| | International Organisations | 394 | 394 | 0 | | 395 | 395 | 0 | |
| | Institutions | 11,121 | 5,783 | 1,362 | | 7,751 | 4,646 | 974 | |
| | Corporates | 3,890 | 1,777 | 1,240 | | 3,614 | 1,747 | 1,228 | |
| | 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 | |
| Consolidated data | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 801 | 801 | 80 | | 795 | 795 | 79 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 437 | 437 | 467 | | 309 | 309 | 322 | |
| | Standardised Total ² | 34,311 | 26,860 | 3,153 | 1 | 27,815 | 22,88 | 2,610 | |

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

| | | | | | Standardise | ed Approach | | | |
|-------------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30 | 09/2018 | | | As of 31 | /12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 7,882 | 7,882 | 0 | | 4,385 | 4,385 | 0 | |
| | Regional governments or local authorities | 86 | 86 | 0 | | 88 | 88 | 0 | |
| | Public sector entities | 649 | 649 | 0 | | 662 | 662 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 420 | 0 | 0 | | 101 | 10 | 0 | |
| | Institutions | 420 110 | 226 110 | 45 | | 191 76 | 18 | 66 | |
| | Corporates of which: SME | 110 | 110 | 07 | | 70 | 71 | 00 | |
| | Retail | 0 | 0 | ١ | | 0 | 0 | 0 | |
| 6-51441 0/ | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| GERMANY | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 7 | 7 | 9 | | 7 | 7 | 8 | |

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

| | | | | | Standardise | d Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---------------------|
| | | | As of 30 |)/09/2018 | | | As of 31/ | /12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments a |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 451 | 451 | 0 | | 2,363 | 2,363 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 435 | 435 | 87 | | 315 | 315 | 63 | |
| | Corporates | 2 | 2 | 2 | | 3 | 3 | 2 | |
| | 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 | 0 | |
| | Secured by mortgages on immovable property of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 0 | 0 | | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 0 | 0 | | U | 0 | 0 | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | | |
| | Collective investments undertakings (CIU) | 0 0 | 0 | | | n | 0 | | |
| | Equity | 0 0 | 0 | | | n | 0 | | |
| | Other exposures | 358 | 358 | 387 | | 247 | 247 | 258 | |
| | Standardised Total ² | | | | 0 | | | | |

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

| | | exposures, but includes gener | al credit risk adjustments. | | | | | | |
|-----------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 30/ | 09/2018 | | | As of 31 | /12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 2,830 | 2,830 | 0 | | 2,155 | 2,155 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 4,793 | 159 | 35 | | 2,818 | 242 | 52 | |
| | Corporates | 573 | 573 | 285 | | 564 | 564 | 282 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| UNITED STATES | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 0111120 3171123 | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 61 | 61 | 61 | | 45 | 45 | 45 | _ |
| | Standardised Total ² | | | | 0 | | | | 0 |

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



Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | d Approach | | | |
|-------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 30/ | /09/2018 | | | As of 31/ | 12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 815 | 815 | 0 | | 817 | 817 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 339 | 339 | 68 | | 342 | 342 | 68 | |
| | Corporates | 1,245 | 107 | 82 | | 1,357 | 70 | 57 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| NETHERLANDS | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | o l | 0 | | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | | 0 | | Ů | o l | 0 | 0 | |
| | Covered bonds | 102 | 102 | 10 | | 102 | 102 | 10 | |
| | 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 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | | | | |

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

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

| | | exposures, but includes general credit risk adjustments. | | | | | | | | | |
|----------------|---|--|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | | | Standardise | d Approach | | | | | |
| | | | As of 30 | /09/2018 | | | As of 31/ | /12/2018 | | | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | |
| | (mln EUR, %) | 0.10 | 2.10 | | | =0.6 | =0.4 | | | | |
| | Central governments or central banks | 940 | 940 | 0 | | 796 | 796 | 0 | | | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | International Organisations Institutions | 895 | 239 | 87 | | 499 | 131 | 66 | | | |
| | Corporates | 941 | 116 | 93 | | 589 | 131 | 60 | | | |
| | of which: SME | 941 | 110 | 93 | | 0 | 74 | 00 | | | |
| | Retail | ١ | 0 | l on | | 0 | 0 | | | | |
| | | ١ | 0 | | | 0 | 0 | | | | |
| UNITED KINGDOM | of which: SME Secured by mortgages on immovable property | | 0 | | | 0 | 0 | | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Covered bonds | 379 | 379 | 38 | | 374 | 374 | 37 | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Other exposures | 7 | 7 | 7 | | 6 | 6 | 6 | | | |
| | Standardised Total ² | | | | 0 | | | | 0 | | |

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

| | | exposures, but includes genera | | iterparty excludes those for secu | notion exposures, additional | valuation adjustments (717715) a | na other own rangs reductions | related to the | |
|--------|---|--------------------------------|-----------------------------|-----------------------------------|---|----------------------------------|-------------------------------|----------------------|---|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 30 | /09/2018 | | | As of 31, | 12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 1,463 | 1,463 | 0 | | 1,199 | 1,199 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 96 | 96 | 0 | | 98 | 98 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 138 | 138 | 28 | | 142 | 142 | 29 | |
| | Corporates | 126 | 124 | 98 | | 232 | 232 | 204 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail CME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| FRANCE | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Secured by mortgages on immovable property of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | ١ | 0 | | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | ١ | 0 | 1 0 | U | 0 | 0 | 0 | · · |
| | Covered bonds | 23 | 23 | 2 | | 23 | 23 | 2 | |
| | Claims on institutions and corporates with a ST credit assessment | 1 23 n | 25 N | n 2 | | n 25 | 0 | n 2 | |
| | Collective investments undertakings (CIU) | l o | 0 | | | l o | 0 | | |
| | Equity | 0 | 0 | | | l o | 0 | l | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | <u> </u> | | 0 | , | | | 0 |

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

| | | | | terparty excludes those for sect | uristisation exposures, additional | (2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments. | | | | | | | | | |
|--------|---|--------------------------------|-----------------------------|----------------------------------|---|---|-----------------------------|----------------------|--|--|--|--|--|--|--|
| | | | | | Standardise | ed Approach | | | | | | | | | |
| | | | As of 30 | 09/2018 | | As of 31/12/2018 | | | | | | | | | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² | | | | | | |
| | (mln EUR, %) | | | | | | | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Public sector entities | 39 | 39 | 0 | | 39 | 39 | 0 | | | | | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Institutions | 1,010 | 1,010 | 202 | | 1,214 | 1,214 | 243 | | | | | | | |
| | Corporates | 21 | 21 | 10 | | 21 | 21 | 11 | | | | | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| CANADA | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| CANADA | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | | | | | | |
| | Standardised Total ² | | | | 0 | | | | 0 | | | | | | |

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



Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | d Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 30 | 09/2018 | | | As of 31 | /12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 1,457 | 1,457 | 453 | | 945 | 945 | 189 | |
| | Corporates | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CLITNIA | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CHINA | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | U | U | 0 | 0 | 0 | U | 0 | |

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

| | | exposures, but includes general credit risk adjustments. | | | | | | | | | |
|------------------|---|--|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | | | Standardise | ed Approach | | | | | |
| | | | As of 30 | /09/2018 | | | As of 31, | /12/2018 | | | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | |
| | (mln EUR, %) | | | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Multilateral Development Banks | 979 | 979 | 0 | | 990 | 990 | 0 | | | |
| | International Organisations | 394 | 394 | 0 | | 395 | 395 | 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 | 0 | | | |
| Others Countries | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| Other Countries | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Standardised Total ² | | | | 0 | | | | 0 | | |

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

| | | | | | Standardise | d Approach | | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30 | 09/2018 | | | As of 31 | /12/2018 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 734 | 734 | 0 | | 702 | 702 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 108 | 108 | 22 | | 24 | 24 | 5 | |
| | Corporates | 12 | 12 | 9 | | 10 | 10 | 6 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ITALY | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 117121 | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | U | 0 | 0 | 0 | |
| | Items associated with particularly high risk Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | | | 0 | 0 | | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | | |
| | Standardised Total ² | U | 0 | <u> </u> | 0 | U | 0 | | |

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



Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | ed Approach | | | |
|-------------------|---|--------------------------------|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|
| | | | As of 31, | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 16,684 | 16,684 | (| | 18,895 | 18,988 | 0 | |
| | Regional governments or local authorities | 179 | 179 | C | | 182 | 182 | 6 | |
| | Public sector entities | 1,151 | 1,206 | | 2 | 1,497 | 1,552 | 55 | |
| | Multilateral Development Banks | 952 | 952 | C | | 895 | 895 | 0 | |
| | International Organisations | 400 | 400 | C | | 377 | 377 | 0 | |
| | Institutions | 13,366 | 5,930 | | | 10,453 | 6,929 | 1,427 | |
| | Corporates | 4,159 | 2,326 | 1,692 | 2 | 5,205 | 2,878 | 2,075 | |
| | of which: SME | 0 | 0 | C | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | (| | 0 | 0 | 0 | |
| Consolidated data | of which: SME | 0 | 0 | C | | 0 | 0 | 0 | |
| Consolidated data | of which: SME Secured by mortgages on immovable property | 0 | 0 | (| | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | (| | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | (| 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | (| | 0 | 0 | 0 | |
| | Covered bonds | 805 | 805 | 81 | | 852 | 852 | 85 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | (| | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | (| | 0 | 0 | 0 | |
| | Equity | 0 | 0 | (| | 0 | 0 | 0 | |
| | Other exposures | 445 | 445 | 458 | 3 | 507 | 507 | 519 | |
| | Standardised Total ² | 38,140 | 28,927 | 3,670 | 1 | 38,864 | 33,161 | 4,168 | 0 |

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

(2) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

| | | | | | Standardise | d Approach | | | |
|--|---|--------------------------------|---------------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31, | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 7,013 | 7,013 | 0 | | 8,352 | 8,352 | 0 | |
| | Regional governments or local authorities | 179 | 179 | 0 | | 88 | 88 | 0 | |
| | Public sector entities | 806 | 806 | 0 | | 974 | 974 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 400 | 227 | 45 | | 253 | 67 | 13 | |
| | Corporates | 88 | 84 | 77 | | 228 | 228 | 136 | |
| | 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 | |
| C 2. (1. 11. (1. (1. (1. (1. (1. (1. (1. (1 | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Exposures in default | 0 | 0 | 0 | U | 0 | 0 | 0 | U |
| | Items associated with particularly high risk Covered bonds | 0 | 0 | 0 | | 27 | 27 |) | |
| | Claims on institutions and corporates with a ST credit assessment | ا م | 0 | 1 | | 2/ n | 27 0 | 3 | |
| | Collective investments undertakings (CIU) | ا م | 0 | 1 | | 0 n | 0 | 0 | |
| | Equity | ا م | 0 | " | | 0 n | 0 | | |
| | Other exposures | 7 | 7 | ٩ | | υ 4 | υ Δ | 6 | |
| | | / | , , , , , , , , , , , , , , , , , , , | 0 | 0 | т | <u> </u> | 0 | 0 |
| | Standardised Total ² | | | | ı | | | | l v l |

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

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

| | | | | | Standardise | d Approach | | | | |
|----------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|
| | | | As of 31, | /03/2019 | | As of 30/06/2019 | | | | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments ar provisions ² | |
| | (mln EUR, %) | | | | | | | | | |
| | Central governments or central banks | 4,124 | 4,124 | 0 | | 5,428 | 5,428 | 0 | | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Institutions | 164 | 164 | 33 | | 365 | 225 | 45 | | |
| | Corporates | 2 | 2 | 2 | | 1 | 1 | 1 | | |
| | 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 | 0 | | |
| DELOIOII | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Equity Other expecures | 391 | 391 | 403 | | 441 | 441 | 445 | | |
| | Other exposures Standardised Total ² | 391 | 391 | 403 | 0 | 441 | 441 | 443 | | |

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

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

| | | | | | Standardise | d Approach | | | |
|---------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31, | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 1,384 | 1,384 | 0 | | 1,068 | 1,068 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 7,021 | 143 | 32 | | 3,215 | 299 | 60 | |
| | Corporates | 557 | 557 | 280 | | 557 | 557 | 276 | |
| | of which: SME | 337 | 0.00 | 200 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | | | 0 | 0 | | |
| | of which: SME | 0 | 0 | | | 0 | 0 | | |
| UNITED STATES | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 39 | 39 | 39 | | 50 | 50 | 50 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

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



Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | ed Approach | | | |
|--------------|---|---|---------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 767 | 767 | 0 | | 774 | 785 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 385 | 385 | 77 | | 419 | 408 | 82 | |
| | Corporates | 1,779 | 83 | 64 | | 2,195 | 179 | 163 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| IETHERLANDS | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 1LTTLKLKI105 | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 102 | 102 | 10 | | 102 | 102 | 10 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | U | U | | 0 | U | 0 | |
| | Standardised Total ² | (1) Original exposure, unlike Exposure, unlike Exposures and exposures, but includes general exposures. | I provisions per country of cou | | | | | | |
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |

| | | exposures, but includes genera | l credit risk adjustments. | | | | | | |
|----------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31/ | 03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| Г | (mln EUR, %) | 022 | 022 | 0 | | 724 | 724 | 0 | |
| | Central governments or central banks | 822 | 822 | 0 | | 734 | 734 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations Institutions | 796 | 473 | 189 | | 930 | 796 | 159 | |
| | Corporates | 103 | 103 | 89 | | 104 | 104 | 88 | |
| | of which: SME | 103 | 103 | 09 | | 104 | 104 | 00 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | | |
| UNITED KINGDOM | Secured by mortgages on immovable property | o l | 0 | 0 | | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | 3 | 0 | 0 | 0 | Ţ |
| | Covered bonds | 379 | 379 | 38 | | 408 | 408 | 41 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 5 | 5 | 5 | | 4 | 4 | 4 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

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

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

| | | | | | Standardise | d Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31/ | 03/2019 | | | As of 30/ | 06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | 1 205 | 1 205 | 0 | | 072 | 1.040 | 0 | |
| | Central governments or central banks | 1,205 | 1,205 | 0 | | 972 | 1,049 | 0 | |
| | Regional governments or local authorities Public sector entities | 130 | 130 | 0 | | 146 | 146 | 0 | |
| | Multilateral Development Banks | 130 | 130 | 0 | | 140 | 140 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 0 0 | 0 0 | 2 | | 206 | 129 | 26 | |
| | Corporates | 125 | 125 | 98 | | 331 | 331 | 306 | |
| | of which: SME | 0 | 125 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | ľ | | 0 | 0 | l o | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| FRANCE | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 23 | 23 | 2 | | 23 | 23 | 2 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | | | | 0 |

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

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

| | | | | | Standardise | ed Approach | | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 31, | 03/2019 | | | As of 30/ | 06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 62 | 62 | 0 | |
| | Public sector entities | 105 | 105 | 0 | | 101 | 101 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 948 | 948 | 190 | | 1,238 | 1,238 | 248 | |
| | Corporates | 22 | 22 | 11 | | 23 | 23 | 17 | |
| | of which: SME Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CANADA | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | o l | 0 | ľ | 0 | 0 | 0 | | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | 0 | | | | |

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



Credit Risk - Standardised Approach

The Bank of New York Mellon SA

| | | | | | Standardise | ed Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
| | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments an provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 1,150 | 1,150 | 350 | | 1,309 | 1,309 | 288 | |
| | Corporates | 1,130 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CLITNIA | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| CHINA | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 n | ں م | | |
| | Other exposures | 0 | 0 | | | 0 | | | |
| | Standardised Total ² | | | | 0 | 0 | | | (|

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

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

| | | exposures, but includes genera | | merparty excludes those for sec | unstisation exposures, additiona | r valdation dejustments (xxxxs) | and other own rands reducte | no related to the | |
|-----------------|---|--------------------------------|-----------------------------|---------------------------------|---|---------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31 | /03/2019 | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mln EUR, %) | | | | | | | | |
| | Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities | 0 | 053 | 0 | | U 905 | 0 | 0 | |
| | Multilateral Development Banks International Organisations | 952 400 | 952 400 | 0 | | 895 377 | 895 377 | 0 | |
| | Institutions | 400 | 400 | 0 | | 3// n | 3// n | 0 | |
| | Corporates | 0 | 0 | 0 | | 0 | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | | |
| | Retail | 0 | 0 | | | o 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | | |
| Other Countries | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Standardised Total ² | | | | l 0 | | | | l 0 |

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

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

| | | exposures, but includes genera | ar create risk adjustments: | | Chan dandin | al America als | | | |
|-------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31 | /03/2019 | | | As of 30 | 06/2019 | |
| | (FUD 0() | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) Central governments or central banks | 704 | 704 | 0 | | 853 | 853 | 0 | |
| | Regional governments or local authorities | 704 | 70 4 0 | 1 | | 033 | 000 | 0 | |
| | Public sector entities | | 0 | | | 0 | 0 | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 204 | 204 | 41 | | 374 | 374 | 75 | |
| | Corporates | 7 | 7 | 5 | | 3 | 3 | 3 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ITALY | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| IIALI | Secured by mortgages on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | | 0 | 0 | 0 | | U | 0 | 0 | |
| | Equity Other exposures | 0 | 0 | | | 0 | 0 | l 0 | |
| | Standardised Total ² | O O | U | | 0 | 0 | <u> </u> | | 0 |
| | Standardised Total | | | | | | | | U |

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



Credit Risk - IRB Approach
The Bank of New York Mellon SA

| | | | The Bank of New York Mellon SA | | | | | | | | | | | | | | | | | |
|-------------------|---|--------------------------------|--------------------------------|------------------------|---|------------------|---|--|---------------------------------------|---------------------|--|------------------------|----------------------|------------------------|---------------------------------------|--|---|----------------------|------------------------|---|
| | | | | | | | | | | IRB Ap | proach | | | | | | | | | |
| | | | As of 30 |)/09/2018 | | | As of 31 | L/12/2018 | | | | | As of 31 | /03/2019 | | | | As of 30 | /06/2019 | |
| | | Original Exposure ¹ | Value ¹ s and | | | Original Exposur | Exposure | Risk expo | osure amount | adjustment | Original I | Exposure ¹ | Exposure | Risk exposure amount | adjustment | Original I | Exposure ¹ | Exposure | Risk exposure amount | adjustme |
| | (mln EUR, %) | Of which: defaulted | - Value* | Of which: defaulted | provisions | Of wh | | | Of which: defaulted | s and provisions | | Of which: defaulted | - Value ¹ | Of which: defaulted | | | Of which: defaulted | - Value ¹ | Of which: defaulted | s and provision |
| Consolidated data | Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME | | | | 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 | | | | 0 0 0 0 0 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 |
| | IRB Total ² | | | 0 | | | | | 0 | | | | | 0 | | | | | 0 | |

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.



General governments exposures by country of the counterparty

| | | The Bank of New York Mellon SA | | | | | | | | | | | | |
|-------------------|------------------|--|---|--|--|---|---|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|-----------------|
| | | | | | | | As of 31/12/2018 | | | | | | | |
| | | | | | | Direc | t exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balaı | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | neet exposures | |
| | | | | | | | | 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 [| Austria | | | | | | | | | | | | | |
| [0 - 3M [| Belgium | 0 155 0 85 0 0 0 | 0 155 0 85 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 155 0 74 0 0 0 | 0 0 0 11 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Bulgaria | 241 | 241 | U | U I | 229 | 11 | U | U | U | · · | U | Ü | U |
| [0 - 3M [| Cyprus | | | | | | | | | | | | | |
| Total [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M [| Denmark | | | | | | | | | | | | | |
| [0 - 3M [| Estonia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | The Bank of New York Mellon SA As of 31/12/2018 | | | | | | | | | | | | | |
|-------------------|------------------|--|---|----------------------------|--|---|--|--|---------------------------------|----------------------------|----------------------------|----------------------------|-----------------|--|--|
| | | | | | | Direc | As of 31/12/2018 ct exposures | | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | Direc | ct exposures | Deriva | itives | | Off balan | ce sheet | | | |
| | | | | | | | | | | | Off-balance sh | eet exposures | | | |
| | | | | | | | | Derivatives with positive fair value | Derivatives with negative | e 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 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 Notion | onal amount | Nominal | Provisions | exposure amount | | |
| [0 - 3M [| Finland | | | | | | | | | | | | | | |
| [0 - 3M [| France | 22 385 239 55 338 258 0 | 22 385 239 55 338 258 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 22 385 239 22 230 258 0 | 0 0 0 33 108 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 | | |
| [0 - 3M [| Germany | 0 138 54 0 93 202 0 | 0 138 54 0 93 202 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 138 54 0 93 202 0 | 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 | | |
| [0 - 3M [| Croatia | | 100 | | | 100 | | | | | | J | | | |
| [0 - 3M [| Greece | | | | | | | | | | | | | | |
| [0 - 3M [| Hungary | | | | | | | | | | | | | | |
| [0 - 3M [| Ireland | 0 0 55 0 38 0 0 | 0 0 55 0 38 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 55 0 38 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 | | |
| [0 - 3M [| Italy | 0 157 337 161 0 0 0 | 0 157 337 161 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 157 337 161 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 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 [| Latvia | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | The Bank of New York Mellon SA | | | | | | | | | | | | |
|-------------------|------------------|--|---|----------------------------|--|---|--|--------------------|---------------------------------|----------------------------|----------------------------|---------------------------------|----------------------------|-----------------|
| | | | | | | | As of 31/12/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | | | | Derivatives with p | ositive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | | of which: Financial assets 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 28 0 96 74 197 0 | 0 28 0 96 74 197 0 395 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 28 0 96 74 197 0 | 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 | 0 0 0 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 | 0 0 462 0 219 113 0 | 0 0 462 0 219 113 0 794 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 462 0 166 113 0 | 0 0 0 0 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 | 0 |
| [0 - 3M [| Poland | | | | | | | | | | | | | |
| [0 - 3M [| Portugal | | | | | | | | | | | | | |
| [0 - 3M [| Romania | | | | | | | | | | | | | |
| [0 - 3M [| Slovakia | | | | | | | | | | | | | |
| [0 - 3M [| Slovenia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | The Bank of New York Mellon SA | | | | | | | | | | | | |
|-------------------|------------------|--|---|----------------------------|--|---|--|--------------------|--|----------------------------|----------------------------|----------------------------|----------------------------|-----------------|
| | | | | | | | As of 31/12/2018 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance s | neet exposures | |
| | | | | | | | | Derivatives with p | ositive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | | of which: Financial assets 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 55 109 51 224 0 0 | 224 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 55 109 51 224 0 0 | 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Sweden | 0 30 0 0 0 0 0 30 | 0 30 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 30 0 0 0 0 | 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| United Kingdom | 0 481 145 29 18 122 0 | 0 481 145 29 18 122 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 481 117 29 18 122 0 | 0 0 29 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Iceland | | | | | | | | | | | | | |
| [0 - 3M [| Liechtenstein | | | | | | | | | | | | | |
| [0 - 3M [| Norway | | | | | | | | | | | | | |
| [0 - 3M [| Australia | | | | | | | | | | | | | |
| [0 - 3M [| Canada | | | | | | | | | | | | | |
| [0 - 3M [| Hong Kong | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | | e Bank of New York Mello As of 31/12/2018 | | | | | | |
|--|---|--|---|--|--|---|--|----------------------------|----------------------------|---------------------------------------|-----------------------|----------------------------|-----------------|
| | | | | | | Direc | ct exposures | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | Off balanc | e sheet | |
| | | | | | | | | | | | Off-balance she | et exposures | |
| | | | | | | | | 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 [| Japan | | | | | | | | | | | | |
| [0 - 3M [| U.S. | 927 253 129 466 358 21 | 466 358 21 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 883 122 129 466 358 21 | 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 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 | 2,155 | 2,155 | U | U | 1,979 | 176 | <u> </u> | U | | U | U | U |
| [0 - 3M [| Switzerland | | | | | | | | | | | | |
| [0 - 3M [| Other advanced economies non EEA | | | | | | | | | | | | |
| Total [0 - 3M [| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | |
| [0 - 3M [| Middle East | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more] Total | Latin America and the Caribbean | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 0 | 0 |



General governments exposures by country of the counterparty

The Bank of New York Mellon SA

| | | | | | | l I | he bank of New York Mei | IOH SA | | | | | | |
|-------------------|------------------|--|---|--|--|---|--|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|-------------------------------|
| | | | | | | | As of 31/12/2018 | 3 | | | | | | |
| | | | | | | Dire | ect exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | Derivatives with po | ositive fair value | Derivatives with | negative fair value | Off-balance s | heet exposures | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Africa | | | | | | | | | | | | | |
| [0 - 3M [| Others | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |

Notes and definition

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

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.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Congo,
- (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.



General governments exposures by country of the counterparty

| | | | | | | <u> </u> | e Bank of New York Mello As of 30/06/2019 | | | | | | | |
|-------------------|------------------|--|---|--|--|---|--|----------------------------|---|----------------------------|----------------------------|----------------------------|-----------------------|-------------------------------|
| | | | | | | Direc | ct exposures | <u>'</u> | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balan | ce sheet | |
| | (min zork) | | | | | | | Derivatives with p | | | n negative fair value | Off-balance sh | | |
| | | | | | | | | | | | | | | |
| 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 [| Austria | | | | | | | | | | | | | |
| Total [0 - 3M [| Belgium | 103 0 0 86 0 0 | 103 0 0 86 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 103 0 0 74 0 0 0 | 0 0 0 11 0 0 | ((((((| 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | |
| [0 - 3M [| Bulgaria | 189 | 169 | 0 | 0 | 1// | 11 | U | | 0 | | U | 0 | O . |
| Total [0 - 3M [| Cyprus | | | | | | | | | | | | | |
| [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M [| Denmark | | | | | | | | | | | | | |
| [0 - 3M [| Estonia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | T | ne Bank of New York Mell | lon SA | | | | | | |
|---|------------------|--|---|----------------------------|---|--|-------------------------------|--------------------|--------------------|------------------|---------------------|---------------|----------------|-------------------------------|
| | | | | | | | As of 30/06/2019 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | atives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off halaman | | |
| | | | | | | | | | | | | Off-balance s | heet exposures | |
| | | | | | | | | Derivatives with p | ositive fair value | Derivatives with | negative fair value | | | |
| | | | | | | | | | | | | | | |
| | | | Total carrying amount of | | | | | | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | non-derivative financial assets (net of short | | | | | | | | | | | |
| | | | positions) | | | | | | | | | Nominal | Provisions | |
| | | | | of which: Financial assets | of which: Financial assets designated at fair value | of which: Financial assets at fair value through other | of which: Financial assets at | Carrying amount | Notional amount | Carrying amount | Notional amount | | | |
| | | | | held for trading | through profit or loss | comprehensive income | amortised cost | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [| | 102 0 | 102 0 | 0 | 0 | 0 | 102 0 | (| 0 0 | 0 | 0 | 0 | 0 | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Finland | 0 0 | 0 | 0 | 0 | 0 | 0 | | 0 0 0 | 0 | 0 | 0 | 0 0 | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more Total | | 0 | 0 | 0 | 0 | 0 | 0 | (| 0 0 | 0 | 0 | 0 | 0 | |
| Total [0 - 3M [| | 102 44 239 | 44 | 0 | 0 | 44 239 | | | 0 0 | 0 | 0 | 0 | 0 | 20 |
| [0 - 3M [| France | 182 88 | 182 88 | 0 | 0 | 182 56 | 0 33 | | 0 0 | 0 | 0 | 0 | 0 | |
| [3Y - 5Y [[5Y - 10Y [[10Y - more | Trance | 307 181 | 307 181 | 0 0 | 0 | 199 181 | 108 0 | | 0 0 0 | 0 0 | 0 | 0 0 | 0 0 | |
| | | 1,041 | 1,041 | 0 | 0 | 900 | 141 | | 0 0 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y [[1Y - 2Y [[2Y - 3Y [| | 52 88 0 | 52 88 0 | 0 0 | 0 0 | 52 88 0 | 0 0 | | 0 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | |
| [0 - 3M [| Germany | 92 208 | 92 208 | 0 | 0 | 92 208 | 0 | | 0 0 | 0 | 0 | 0 | 0 | |
| [10Y - more Total [0 - 3M [| | 440 | 440 | 0 | 0 | 440 | 0 | | 0 0 | 0 | 0 | 0 | 0 | 0 |
| [3M - 1Y [[1Y - 2Y [| | | | | | | | | | | | | | |
| [0 - 3M [| Croatia | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |
| [0 - 3M [| | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [| Greece | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [| | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [[3Y - 5Y [| Hungary | | | | | | | | | | | | | |
| [0 - 3M [| | | | | | | | | | | | | | |
| I [0-3M] | | 2 0 | 2 0 | 0 | 0 | 0 | 2 0 | | 0 0 | 0 0 | 0 | 0 | 0 0 | |
| [3M - 1Y [| Ireland | 55 38 | 55 38 | 0 | 0 | 55 38 | 0 | | 0 0 | 0 | 0 0 | 0 0 | 0 0 | |
| [10Y - more | | 0 | 0 | 0 | 0 | 0 | 0 | | 0 0 | 0 0 | 0 | 0 | 0 0 | |
| Total [0 - 3M [[3M - 1V [| | 96 161 343 302 | | 0 0 0 | 0 0 0 | 94 161 343 302 | | | 0 | 0 0 | 0 0 0 | 0 0 0 | 0 0 0 | 0 |
| [1Y - 2Y [[2Y - 3Y [| Italy | 343 302 0 | 302 0 | 0 | 0 | 302 0 | 0 | | 0 0 | 0 0 | 0 0 | 0 0 | 0 0 | |
| [1Y - 2Y [| | 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 [| | 806 | 806 | 0 | 0 | 806 | 0 | | 0 0 | 0 | 0 | 0 | 0 | 0 |
| [0 - 3M [| | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [| Latvia | | | | | | | | | | | | | |
| [10Y - more Total | - | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | | e Bank of New York Mell As of 30/06/2019 | | | | | | |
|--|------------------|--|---|--|--|---|--|----------------------------|----------------------------|---|----------------------------|----------------------------|-------------------------------|
| | | | | | | Dire | ct exposures | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | Off balar | nce sheet | |
| | | | | | | | | Derivatives with pos | itive fair value | Derivatives with negative fair value | 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 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 | Lithuania | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more | Luxembourg | 0 0 96 76 204 0 | 0 0 0 96 76 204 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 96 76 204 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more | Malta | | | | | | | | | | | | |
| [0 - 3M [| Netherlands | 0 352 108 0 171 115 0 | 0 171 115 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 352 108 0 117 115 0 | 0 0 0 0 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 0 0 0 0 0 | 0 |
| [0 - 3M [| Poland | 743 | 745 | Ü | | 092 | 3.4 | 5 | | | | • | |
| [0 - 3M [| Portugal | | | | | | | | | | | | |
| [0 - 3M [| Romania | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more | Slovakia | | | | | | | | | | | | |
| [0 - 3M [| Slovenia | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | l | ne Bank of New York Mel As of 30/06/2019 | | | | | | | |
|-------------------|------------------|--|---|--|--|--|--|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------|----------------------------------|
| | | | | | | Dire | ect exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | ce sheet | |
| | | | | | | | | Derivatives with po | sitive fair value | Derivatives with | n negative fair value | Off-balance sh | eet exposures | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets a fair value through other comprehensive income | of which: Financial assets at amortised cost | | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M [| Spain | 0 167 41 277 0 0 0 | 0 167 41 277 0 0 0 | 0 0 0 0 0 0 | | 0 0 167 0 141 0 277 0 0 0 0 | 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Sweden | | | | | | | | | | | | | |
| [0 - 3M [| United Kingdom | 479 0 114 0 18 123 0 | 479 0 114 0 18 123 0 | 0 0 0 0 0 0 | | 479 0 0 0 86 0 0 18 0 123 0 706 | 0 28 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 |
| [0 - 3M [| Iceland | | | | | | | | | | | | | |
| [0 - 3M [| Liechtenstein | | | | | | | | | | | | | |
| [0 - 3M [| Norway | | | | | | | | | | | | | |
| [0 - 3M [| Australia | | | | | | | | | | | | | |
| [0 - 3M [| Canada | 0 0 0 0 0 62 0 | 0 0 0 0 0 62 0 | 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 62 0 0 62 | 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | |
| Total [0 - 3M [| Hong Kong | 62 | 62 | 0 | | 62 | 0 | 0 | | 0 | | | O | 0 |



General governments exposures by country of the counterparty

| | | | | | | | ne Bank of New York Mello As of 30/06/2019 | | | | | | | |
|--|---|--|---|--|--|---|--|----------------------------|----------------------------|----------------------------|----------------------------|---------------------------------|----------------------------|-----------------|
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance she | eet exposures | |
| | | | | | | | | 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 [| Japan | 0 0 0 0 32 0 0 | 0 0 0 0 32 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 32 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 0 | 0 0 0 0 0 0 | 6 |
| [0 - 3M [| U.S. | 35 88 300 217 405 22 0 | 35 88 300 217 405 22 0 | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 35 88 300 217 405 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 - 3M [| China | 1,000 | 1,000 | | | 1,000 | | | | | | | | |
| [0 - 3M [| Switzerland | | | | | | | | | | | | | |
| [0 - 3M [[3M - 1Y [[1Y - 2Y [| Other advanced economies non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Middle East | | | | | | | | | | | | | |
| Total [0 - 3M [| Latin America and the Caribbean | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

The Bank of New York Mellon SA

| | | | | | " | ie bank of New Tork Men | UII SA | | | | |
|-------------------|------------------|--|--|--|---|---|---------------------------------------|-----------------------|-----------------------|-------------------------|----------------------------------|
| | | | | | | As of 30/06/2019 | | | | | |
| | | | | | Dire | ct exposures | | | | | |
| | (mln EUR) | | | On balance s | heet | | Deriva | atives | | Off balance shee | t |
| | | | | | | | Derivatives with positive fair value | Derivatives with ne | egative fair value | Off-balance sheet expos | res |
| | | | Total carrying amount of | | | | | | | - | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | non-derivative financial assets (net of short positions) | 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 Provi | |
| [0 - 3M [| Africa | | | | | | | | | | |
| [0 - 3M [| Others | 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 |

Notes and definition

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 have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, C

(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.



Performing and non-performing exposures

| | | | A | s of 30/09/201 | 8 | | | | | A | s of 31/12/201 | .8 | | |
|---|--------|--------------------------------------|------------|--------------------------|--|------------------------|---|--------|--------------------------------------|---------------|--------------------------|--|------------------------|---|
| | | Gross carry | ing amount | | Accumulated in accumulated control value due to control provisions 4 | hanges in fair | Collaterals and financial | | Gross carry | ing amount | | Accumulated in accumulated control value due to control provisions 4 | hanges in fair | Collaterals and financial |
| | | Of which performing but past due >30 | | -performing ¹ | On performing exposures ² | On non- performing | guarantees received on non- performing | | Of which performing but past due >30 | Of which non- | -performing ¹ | On performing exposures ² | performing | guarantees received on non- performing |
| (mln FLID) | | days and <=90 days | | Of which: defaulted | exposures | exposures ³ | exposures | | days and <=90 days | | Of which: defaulted | exposures | exposures ³ | exposures |
| (mln EUR) Debt securities (including at amortised cost and fair value) | 13,895 | 0 | 0 | 0 | 0 | 0 | 0 | 12,518 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 8,730 | 0 | 0 | 0 | 0 | 0 | 0 | 7,380 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 4,326 | 0 | 0 | 0 | 0 | 0 | 0 | 4,335 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 25 | 0 | 0 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 814 | 0 | 0 | 0 | 0 | 0 | 0 | 783 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 17,705 | 0 | 0 | 0 | 0 | 0 | 0 | 12,773 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 7,579 | 0 | 0 | 0 | 0 | 0 | 0 | 6,238 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 9,837 | 0 | 0 | 0 | 0 | 0 | 0 | 6,215 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 289 | 0 | 0 | 0 | 0 | 0 | 0 | 320 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 31,599 | 0 | 0 | 0 | 0 | 0 | 0 | 25,291 | 0 | 0 | 0 | 0 | 0 | 0 |
| OFF-BALANCE SHEET EXPOSURES | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 |

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

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

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Performing and non-performing exposures

| | | | Α | s of 31/03/201 | 9 | | | | | A | s of 30/06/201 | 9 | | |
|--|--------|--------------------------------------|------------|--------------------------|--|---|--|--------|--------------------------------------|--------------|--------------------------|---|------------------------|---|
| | | Gross carry | ing amount | | Accumulated in accumulated control value due to control provisions 4 | hanges in fair | Collaterals and financial guarantees | | Gross carryi | ing amount | | Accumulated in accumulated convalue due to conprovisions ⁴ | hanges in fair | Collaterals and financial |
| | | Of which performing but past due >30 | | -performing ¹ | On performing | received on On non- performing performing | | | Of which performing but past due >30 | Of which non | -performing ¹ | On performing | On non- performing | guarantees received on non- performing |
| (mln EUR) | | days and <=90 days | | Of which: defaulted | exposures ² | exposures ³ | exposures | | days and <=90 days | | Of which: defaulted | exposures ² | exposures ³ | exposures |
| Debt securities (including at amortised cost and fair value) | 12,136 | 0 | 0 | 0 | 0 | 0 | 0 | 12,104 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 6,744 | 0 | 0 | 0 | 0 | 0 | 0 | 6,073 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 4,618 | 0 | 0 | 0 | 0 | 0 | 0 | 5,267 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 18 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 755 | 0 | 0 | 0 | 0 | 0 | 0 | 746 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 23,604 | 0 | 0 | 0 | 0 | 0 | 0 | 23,000 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 10,632 | 0 | 0 | 0 | 0 | 0 | 0 | 13,439 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 104 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 12,298 | 0 | 0 | 0 | 0 | 0 | 0 | 8,785 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 674 | 0 | 0 | 0 | 0 | 0 | 0 | 673 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 35,740 | 0 | 0 | 0 | 0 | 0 | 0 | 35,104 | 0 | 0 | 0 | 0 | 0 | 0 |
| OFF-BALANCE SHEET EXPOSURES | 0 | | 0 | 0 | 0 | 0 | 0 | 176 | | 0 | 0 | 0 | 0 | 0 |

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

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

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

| | | | As of 30/09/2018 | | | | | As of 31/12/2018 | 3 | |
|---|---|--|--|---|--|---|--|---|---|---|
| | Gross carrying exposures wit measures | | Accumulated im accumulated change due to cressions for exformation for expensions for expensions and the control of the contro | anges in fair dit risk and oposures with | Collateral and financial guarantees | Gross carrying exposures wit measures | | Accumulated in accumulated che value due to cre provisions for e forbearance me | anges in fair edit risk and exposures with | Collateral and financial guarantees |
| (mln EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | received on exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | forbearance |
| Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loan commitments given | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

⁽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 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

| | | | As of 31/03/2019 | | | | | As of 30/06/2019 | | |
|---|---|--|--|---|---|--|--|--|---|---|
| | Gross carrying exposures wit measures | | Accumulated im accumulated ch value due to cre provisions for e forbearance me | anges in fair dit risk and exposures with | Collateral and financial guarantees | Gross carrying exposures with measures | | Accumulated im accumulated ch value due to cre provisions for e forbearance me | anges in fair edit risk and exposures with | Collateral and financial guarantees |
| (mln EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | forbearance | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | received on exposures with forbearance measures |
| Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loans and advances (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| of which: small and medium-sized enterprises at amortised cost | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Households | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Loan commitments given | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

⁽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 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.