

CIBC Mellon Trust Company
Basel III Pillar 3 Capital Disclosure

Modified Capital Disclosure Template	Q4 2017		Q1 2018		Q2 2018		Q3 2018		Q4 2018	
	All-in	Transitional	All-in	Transitional	All-in	Transitional	All-in	Transitional	All-in	Transitional
Common Equity Tier 1 capital: instruments and reserves										
1	199,789		199,789		199,789		199,789		199,789	
2	536,238		551,758		567,861		584,401		597,836	
3	(25,254)		(46,757)		(54,398)		(57,514)		(59,543)	
4	N/A		N/A		N/A		N/A		N/A	
5	N/A		N/A		N/A		N/A		N/A	
6	710,773		704,790		713,252		726,676		738,082	
Common Equity Tier 1 capital: regulatory adjustments										
28	0		0		0		0		0	
29	710,773		704,790		713,252		726,676		738,082	
Additional Tier 1 capital: instruments										
30	N/A		N/A		N/A		N/A		N/A	
31	N/A		N/A		N/A		N/A		N/A	
32	N/A		N/A		N/A		N/A		N/A	
33	N/A		N/A		N/A		N/A		N/A	
34	N/A		N/A		N/A		N/A		N/A	
35	N/A		N/A		N/A		N/A		N/A	
36	N/A		N/A		N/A		N/A		N/A	
Additional Tier 1 capital: regulatory adjustments										
43	N/A		N/A		N/A		N/A		N/A	
44	N/A		N/A		N/A		N/A		N/A	
45	710,773		704,790		713,252		726,676		738,082	
Tier 2 capital: instruments and provisions										
46	N/A		N/A		N/A		N/A		N/A	
47	N/A		N/A		N/A		N/A		N/A	
48	N/A		N/A		N/A		N/A		N/A	
49	N/A		N/A		N/A		N/A		N/A	
50	N/A		N/A		N/A		N/A		N/A	
51	N/A		N/A		N/A		N/A		N/A	
Tier 2 capital: regulatory adjustments										
57	N/A		N/A		N/A		N/A		N/A	
58	N/A		N/A		N/A		N/A		N/A	
59	710,733		704,790		713,252		726,676		738,082	
60	2,390,166		2,927,228		2,360,081		2,704,078		2,655,007	
Capital ratios										
61	29.74		24.08		30.22		26.87		27.80	
62	29.74		24.08		30.22		26.87		27.80	
63	29.74		24.08		30.22		26.87		27.80	
OSFI – all-in-target										
69	7.00		7.00		7.00		7.00		7.00	
70	8.50		8.50		8.50		8.50		8.50	
71	10.50		10.50		10.50		10.50		10.50	
Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)										
80	N/A		N/A		N/A		N/A		N/A	
81	N/A		N/A		N/A		N/A		N/A	
82	N/A		N/A		N/A		N/A		N/A	
83	N/A		N/A		N/A		N/A		N/A	
84	N/A		N/A		N/A		N/A		N/A	
85	N/A		N/A		N/A		N/A		N/A	

CounterCyclical Capital Buffer	Exposure		Exposure		Exposure		Exposure		Exposure	
	Percentage	Buffer Rate	Percentage	Buffer Rate	Percentage	Buffer Rate	Percentage	Buffer Rate	Percentage	Buffer Rate
Canada	30%	0.00%	31%	0.00%	7%	0.00%	8%	0.00%	9%	0.00%
Germany	0%	0.00%	0%	0.00%	8%	0.00%	9%	0.00%	8%	0.00%
Japan	0%	0.00%	0%	0.00%	12%	0.00%	13%	0.00%	18%	0.00%
United States	64%	0.00%	64%	0.00%	69%	0.00%	66%	0.00%	62%	0.00%
United Kingdom	6%	0.50%	5%	0.50%	4%	0.50%	4%	0.50%	3%	0.50%
Total CounterCyclical Buffer	100%	0.03%	100%	0.03%	100%	0.02%	100%	0.02%	100%	0.02%