

CIBC Mellon Trust Company
Basel III Pillar 3 Capital Disclosure

Modified Capital Disclosure Template	Q4 2019		Q1 2020		Q2 2020		Q3 2020		Q4 2020	
	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	647,910		665,822		699,137		734,772		765,675	
3	36,679		49,498		108,071		126,428		110,725	
4	N/A		N/A		N/A		N/A		N/A	
5	N/A		N/A		N/A		N/A		N/A	
6	884,378		915,109		1,006,996		1,060,989		1,076,189	
Common Equity Tier 1 capital: regulatory adjustments										
28	0		0		0		0		0	
29	884,378		915,109		1,006,996		1,060,989		1,076,189	
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	884,378		915,109		1,006,996		1,060,989		1,076,189	
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	884,378		915,109		1,006,996		1,060,989		1,076,189	
60	2,532,723		2,489,556		2,707,654		2,812,819		2,929,945	
Capital ratios										
61	34.92		36.76		37.19		37.72		36.73	
62	34.92		36.76		37.19		37.72		36.73	
63	34.92		36.76		37.19		37.72		36.73	
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	7%	0.00%	5%	0.00%	7%	0.00%	8%	0.00%	12%	0.00%
Germany	11%	0.00%	13%	0.00%	12%	0.00%	15%	0.00%	23%	0.00%
Japan	19%	0.00%	22%	0.00%	29%	0.00%	21%	0.00%	22%	0.00%
United States	62%	0.00%	59%	0.00%	51%	0.00%	55%	0.00%	39%	0.00%
United Kingdom	1%	1.00%	1%	1.00%	2%	1.00%	2%	1.00%	3%	0.00%
Total CounterCyclical Buffer	100%	0.01%	100%	0.01%	100%	0.02%	100%	0.02%	100%	0.00%