

CIBC Mellon Trust Company Basel III Pillar 3 Capital Disclosure

	Q3 2021	Q4 2021	Q1 2022	Q2 2022	Q3 2022
Modified Capital Disclosure Template	All-in Transiti	onal All-in Transitional	All-in Transitional	All-in Transitional	All-in Transitional
Common Equity Tier 1 capital: instruments and reserves					
1 Directly issued qualifying common share capital (and equivalent for non-joint stock companies) plus	199,789	199,789	199,789	199,789	199,789
related stock surplus					
2 Retained earnings	849,759	876,732	907,350	936,769	953,992
3 Accumulated other comprehensive income (and other reserves)	63,098	-27,021	-82,473	-281,928	-276,642
4 Directly issued capital subject to phase out from CET1 (only applicable to non-joint stock companies)	N/A	N/A	N/A	N/A	N/A
5 Common share capital issued by subsidiaries and held by third parties (amount allowed in group CET1)	N/A	N/A	N/A	N/A	N/A
6 Common Equity Tier 1 capital before regulatory adjustments	1,112,646	1,049,500	1,024,666	854,630	877,139
Common Equity Tier 1 capital: regulatory adjustments	1,112,010	1,010,000	1,021,000	001,000	011,100
28 Total regulatory adjustments to Common Equity Tier 1	ol	ol	ol	0	0
29 Common Equity Tier 1 capital (CET1)	1,112,646	1,049,500	1,024,666	854,630	877,139
Additional Tier 1 capital: instruments	1,112,010	1,010,000	1,02 1,000	001,000	077,100
30 Directly issued qualifying Additional Tier 1 instruments plus related stock surplus	N/A	N/A	N/A	N/A	N/A
31 of which: classified as equity under applicable accounting standards	N/A	N/A	N/A	N/A	N/A
32 of which: classified as liabilities under applicable accounting standards	N/A	N/A	N/A	N/A	N/A
33 Directly issued capital instruments subject to phase out from Additional Tier 1	N/A	N/A	N/A	N/A	N/A
34 Additional Tier 1 instruments (and CET1 instruments not included in row 5) issued by subsidiaries and	N/A	N/A	N/A	N/A	N/A
held by third parties (amount allowed in group AT1)	IN/A	IN/A	IN/A	IN/A	IN/A
35 of which: instruments issued by subsidiaries subject to phase out	N/A	N/A	N/A	N/A	N/A
	N/A N/A	N/A N/A	N/A N/A	N/A N/A	N/A N/A
36 Additional Tier 1 capital before regulatory adjustments	IN/A]	IN/A	N/A J	N/A]	IN/A J
Additional Tier 1 capital: regulatory adjustments 43 Total regulatory adjustments to Additional Tier 1 capital	N/A	N/A	N/A	N/A	N/A
44 Additional Tier 1 capital (AT1)	N/A	N/A N/A	N/A	N/A N/A	N/A N/A
	1,112,646	1,049,500	1,024,666	854,630	877,139
45 Tier 1 capital (T1 = CET1 + AT1) Tier 2 capital: instruments and provisions	1,112,040	1,049,500	1,024,606	054,030	677,139
46 Directly issued qualifying Tier 2 instruments plus related stock surplus	N/A	N/A	N/A	N/A	N/A
47 Directly issued capital instruments subject to phase out from Tier 2	N/A	N/A N/A	N/A N/A	N/A N/A	N/A N/A
48 Tier 2 instruments (and CET1 and AT1 instruments not included in rows 5 or 34) issued by subsidiaries	N/A N/A	N/A N/A	N/A N/A	N/A N/A	N/A N/A
	IN/A	IN/A	IN/A	N/A	IN/A
and held by third parties (amount allowed in group Tier 2)	NI/A	N/A	N/A	N/A	h.//a
49 of which: instruments issued by subsidiaries subject to phase out	N/A	N/A	N/A	N/A	N/A
50 Collective provisions	N/A	N/A	N/A	N/A	N/A
51 Tier 2 capital before regulatory adjustments	N/A	N/A	N/A	N/A	N/A
Tier 2 capital: regulatory adjustments 57 Total regulatory adjustments to Tier 2 capital	N/A	N/A	N/A	N/A	N/A
	N/A N/A			N/A N/A	N/A N/A
58 Tier 2 capital (T2)		N/A	N/A		
59 Total capital (TC = T1 + T2)	1,112,646	1,049,500	1,024,666	854,630	877,139
60 Total risk weighted assets	3,341,756	3,378,359	3,732,210	3,114,451	3,388,971
Capital ratios 61 Common Equity Tier 1 (as a percentage of risk weighted assets)	33.30	31.07	27.45	27.44	25.88
	33.30	31.07	27.45	27.44	25.88
62 Tier 1 (as a percentage of risk weighted assets)					
63 Total capital (as percentage of risk-weighted assets)	33.30	31.07	27.45	27.44	25.88
OSFI – all-in-target	7.00	7.00	7.00	7.00	7.00
69 Common Equity Tier 1 all-in target ratio					
70 Tier 1 capital all-in target ratio	8.50	8.50	8.50	8.50	8.50
71 Total capital all-in target ratio	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)	N/A	N/A	NIA	21/2	N// N
80 Current cap on CET1 instruments subject to phase out arrangements	N/A	N/A	N/A	N/A	N/A
81 Amounts excluded from CET1 due to cap (excess over cap after redemptions and maturities)	N/A	N/A	N/A	N/A	N/A
82 Current cap on AT1 instruments subject to phase out arrangements	N/A	N/A	N/A	N/A	N/A
83 Amounts excluded from AT1 due to cap (excess over cap after redemptions and maturities)	N/A	N/A	N/A	N/A	N/A
84 Current cap on T2 instruments subject to phase out arrangements	N/A	N/A	N/A	N/A	N/A
85 Amounts excluded from T2 due to cap (excess over cap after redemptions and maturities)	N/A	N/A	N/A	N/A	N/A

	CounterCyclical Capital Buffer	Exposure									
		Percentage	Buffer Rate								
	Canada	0%	0.00%	0%	0.00%	6%	0.00%	1%	0.00%	0%	0.00%
	Germany	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%
	Japan .	11%	0.00%	13%	0.00%	16%	0.00%	13%	0.00%	12%	0.00%
	United States	89%	0.00%	87%	0.00%	77%	0.00%	79%	0.00%	80%	0.00%
	La France	0%	0.00%	0%	0.00%	0%	0.00%	7%	0.00%	8%	0.00%
	Total CounterCyclical Buffer	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%