

CIBC Mellon Trust Company Basel III Pillar 3 Capital Disclosure

Modified Capital Disclosure Template	Q3 2021		Q4 2021		Q1 2022		Q2 2022		Q3 2022	
	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	849,759		876,732		907,350		936,769		953,992	
3	63,098		-27,021		-82,473		-281,928		-276,642	
4	N/A		N/A		N/A		N/A		N/A	
5	N/A		N/A		N/A		N/A		N/A	
6	1,112,646		1,049,500		1,024,666		854,630		877,139	
Common Equity Tier 1 capital: regulatory adjustments										
28	0		0		0		0		0	
29	1,112,646		1,049,500		1,024,666		854,630		877,139	
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	1,112,646		1,049,500		1,024,666		854,630		877,139	
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	1,112,646		1,049,500		1,024,666		854,630		877,139	
60	3,341,756		3,378,359		3,732,210		3,114,451		3,388,971	
Capital ratios										
61	33.30		31.07		27.45		27.44		25.88	
62	33.30		31.07		27.45		27.44		25.88	
63	33.30		31.07		27.45		27.44		25.88	
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	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%