

## CIBC Mellon Trust Company Basel III Pillar 3 Capital Disclosure

Modified Capital Disclosure Template	Q2 2021		Q3 2021		Q4 2021		Q1 2022		Q2 2022	
	All-in	Transitional	All-in	Transitional	All-in	Transitional	All-in	Transitional	All-in	Transitional
<b>Common Equity Tier 1 capital: instruments and reserves</b>										
1	199,789		199,789		199,789		199,789		199,789	
2	821,962		849,759		876,732		907,350		936,769	
3	55,009		63,098		-27,021		-82,473		-281,928	
4	N/A		N/A		N/A		N/A		N/A	
5	N/A		N/A		N/A		N/A		N/A	
6	1,076,760		1,112,646		1,049,500		1,024,666		854,630	
<b>Common Equity Tier 1 capital: regulatory adjustments</b>										
28	0		0		0		0		0	
29	1,076,760		1,112,646		1,049,500		1,024,666		854,630	
<b>Additional Tier 1 capital: instruments</b>										
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	
<b>Additional Tier 1 capital: regulatory adjustments</b>										
43	N/A		N/A		N/A		N/A		N/A	
44	N/A		N/A		N/A		N/A		N/A	
45	1,076,760		1,112,646		1,049,500		1,024,666		854,630	
<b>Tier 2 capital: instruments and provisions</b>										
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	
<b>Tier 2 capital: regulatory adjustments</b>										
57	N/A		N/A		N/A		N/A		N/A	
58	N/A		N/A		N/A		N/A		N/A	
59	1,076,760		1,112,646		1,049,500		1,024,666		854,630	
60	3,018,927		3,341,756		3,378,359		3,732,210		3,114,451	
<b>Capital ratios</b>										
61	35.67		33.30		31.07		27.45		27.44	
62	35.67		33.30		31.07		27.45		27.44	
63	35.67		33.30		31.07		27.45		27.44	
<b>OSFI – all-in-target</b>										
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	
<b>Capital instruments subject to phase-out arrangements (only applicable between 1 Jan 2013 and 1 Jan 2022)</b>										
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%	0%	0.00%	6%	0.00%	1%	0.00%
Germany	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%
Japan	9%	0.00%	11%	0.00%	13%	0.00%	16%	0.00%	13%	0.00%
United States	91%	0.00%	89%	0.00%	87%	0.00%	77%	0.00%	86%	0.00%
United Kingdom	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%	0%	0.00%
<b>Total CounterCyclical Buffer</b>	<b>100%</b>	<b>0.00%</b>	<b>100%</b>	<b>0.00%</b>	<b>100%</b>	<b>0.00%</b>	<b>100%</b>	<b>0.00%</b>	<b>100%</b>	<b>0.00%</b>