

Bank Name	J.P. Morgan SE
LEI Code	549300ZK53CNGEEI6A29
Country Code	DE

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



## **Key Metrics**

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	15,727	15,425	21,543	21,442	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15,727	15,425	21,543	21,442	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	15,727	15,425	21,543	21,442	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	15,727	15,425	21,543	21,442	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	18,382	24,965	34,086	34,201	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18,382	24,965	34,086	34,201	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	67,783	89,845	118,534	125,933	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	67,783	89,845	118,534	125,933	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	23.20%	17.17%	18.17%	17.03%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	23.20%	17.17%	18.17%	17.03%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010) )/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	23.20%	17.17%	18.17%	17.03%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	23.20%	17.17%	18.17%	17.03%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) ) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) )	-
Total capital (as a percentage of risk exposure amount) - transitional definition	27.12%	27.79%	28.76%	27.16%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	27.12%	27.79%	28.76%	27.16%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	204,550	205,479	316,869	419,780	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	7.69%	7.51%	6.80%	5.11%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



## Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	15,727	15,425	21,543	21,442	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	15,727	15,425	21,543	21,442	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	204,550	205,479	316,869	419,780	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	204,550	205,479	316,869	419,780	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.69%	7.51%	6.80%	5.11%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.69%	7.51%	6.80%	5.11%	[A.2]/[B.2]	



# 2022 EU-wide Transparency Exercise Capital J.P. Morgan SE

			As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	18,382	24,965	34,086	34,201	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	15,727	15,425	21,543	21,442	C 01.00 (10010,0010)	Article 50 of CRR
	A.1.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	1,867	1,867	7,270	7,276	C 01.00 (r0030,c0010)	
		instruments)						Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	314	314	1,089	1,089	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	59	68	92	38		Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	13,919	13,919	14,068	14,066	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-329	-635	-859	-914	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	0	0	-28	-28	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CR9. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (+0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-102	-107	-89	-84	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0 0		0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (8) (i) and 89 to 91 of CRR; Articles 36(1) point (8) (i), 243(1) point (9), 344(1) point (9) and 359 of CRR; Articles 36(1) point (9) and 379(5) of CRR; Articles 36(1) point (8) (iv) and 153(8) of CRR and Articles 36(1) point (8) (iv) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 0s.00 (r0480,c00s0)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CBR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 46 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-2	-2	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,±0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,±0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	(r0670,c0010) C 01.00 (r0720,c0010)	
	A2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 61.00 (r6690,00010) + C 01.00 (r6700,0010) + C 01.00 (r0710,r0010) + C 01.00 (r0740,r0010) + C 01.00 (r0744,0010) + C 01.00 (r0746,r0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	15,727	15,425	21,543	21,442	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,656	9,540	12,543	12,760	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	2,656	9,540	12,543	12,760	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A4.2	Other Tier 2 Capital components and deductions	0	0	0	0	$ \begin{array}{c} C\ 05.00\ (r0910,c0010)+C\ 01.00\\ (r0020,c0010)+C\ 01.00\ (r0930,c0010)+C\\ c\ 01.00\ (r0950,c0010)+C\ 01.00\ (r0950,c0010)+C\\ c\ 01.00\ (r0955,c0010)+C\ 01.00\\ (r0970,c0010)+C\ 01.00\ (r0974,c0010)+C\\ 01.00\ (r0978,c0010) \end{array} $	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0680,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	67,783	89,845	118,534	125,933	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	23.20%	17.17%	18.17%	17.03%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	23.20%	17.17%	18.17%	17.03%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	27.12%	27.79%	28.76%	27.16%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	15,727	15,425	21,543	21,442	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.01.0)1	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	23.20%	17.17%	18.17%	17.03%	[D.1]/[8-8.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	· F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
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<sup>(1)</sup> The fully baded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Full visided CET1 capital ratio estimation is based on the formulae stated in column "CORP COCC" — classe rate that this midd lead to differences to full visided CET1 capital ratios calculated between the cardiocation basis as in the PRINE 3 disclosure



## Overview of Risk exposure amounts

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		RW	/As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	16,950	17,707	35,097	35,219	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0220, s001) + C 08.0
Of which the standardised approach	16,950	17,707	35,097	35,219	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	23,487	26,714	28,791	28,895	C 07.00 (10090, c1220, s001) + C 07.00 (10110, c1220, s001) + C 07.00 (10130, c1220, s001) + C 08.01 (10040, c1226, s001) + C 08.01 (10040, c1226, s001) + C 08.01 (10040, c1226, s002) +
Credit valuation adjustment - CVA	4,049	5,259	4,982	5,548	C 02.00 (r0640, c0010)
Settlement risk	256	262	329	227	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	629	560	789	631	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	16,335	32,244	38,107	44,999	C 02.00 (r0520, c0010)
Of which the standardised approach	16,335	32,244	38,107	44,999	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	390	389	404	413	C 19.00 (r0010, cds01)*12.5+C 20.00 (r0010,ch450)*12.5+MAX(C 24.00(r0010, c0090),C 24.00(r0010,c1000),C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,513	4,513	7,805	7,805	C 02.00 (r0590, c0010)
Of which basic indicator approach	4,513	4,513	7,805	7,805	C 02.00 (10600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	1,565	2,587	2,633	2,608	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	67,783	89,845	118,534	125,933	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



# 2022 EU-wide Transparency Exercise Market Risk

J.P. Morgan SE

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	SA					I	М									IM						
			VaR (Memoran	ndum item)	STRESSED VaR (i	Memorandum item)	INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE FOR CTP			VaR (Memorandum item)		STRESSED VaR (/	demorandum item)	INCREI DEFAU MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	RISKS CAPITA FOR CTP	AL CHARGE				
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVG)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)		12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/12	/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk	14,601 4,405 10,171 1,675 516 805 0	28,815 10,110 16,061 3,383 1,437 1,628	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0							0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0						
Commodities risk Total	0 16.276	0 32.197	0	0	0	0	^	0	^	^		_	0	0	0	0	0	0	^	0	^	
Total	As of 31/03/2022	As of 30/06/2022	0	U		As of 31/	03/2022	,	0	0	0		0	Ü		As of 30/06				U		
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk Total	33,975 12,074 18,648 4,051 1,559 1,955 0 0	40,427 15,767 20,670 4,523 1,907 2,108 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0	0					0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0	0	0	0	0	

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



# 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach 3.7. Horgen SE

					Standardise	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
		Original Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments as provisions
	(min EUR, %)								
	Central governments or central banks	79,522	79,522	624		44,410	44,410	657	
	Regional governments or local authorities	272 1,489	272 1,489	212		187 1,385	187 1.385	202	
	Public sector entities	1,489	1,489	212		1,385	1,385	202	
	Multilateral Development Banks	179	179	,		163	163	*	
	International Organisations Institutions	34.427	25,194	4.147		31.092	21.439	3.843	
		51,270	38,858	33,290		52,273	43.098	36,978	
	Corporates	31,2/0	30,030	33,290		52,273	43,098	30,976	
	of which: SME Retail					0			
						0			
Consolidated data	of which: SME Secured by mortugues on immovable property					0			
	of which: SME					0			
	of which: SME Exposures in default	212	203	303		244	178	263	
	Exposures in default  Items associated with particularly high risk	693	693	1.040		968	968	1.452	
	Covered bonds	0,0	000	2,040		200		1,401	
	Claims on institutions and cornerates with a ST credit assessment	0	0			0	0	0	
	Collective investments undertakings (CIU)		0	i i		n	0	0	
	Equity	0	0	l ő		0	0	0	
	Other exposures	646	646	646		873	873	873	
	Standardised Total <sup>2</sup>	168.762	147.108	40.266	112	131.632	112.738	44.271	1

Organic operant, units Eposare value, a regorded before taking into account any effect due to confide convenire factor or center this misgains suchrasses (a.e., s.i., 20). Standerdood for this cost or checked the Sectionalities protests or relate or the Sectionality protests or related the Sectionalities protests or related the Sectionalities protests or related the Sectionality proteins.
"Only the most interest countries are disclosed. These have been indicated under the following rule: Countries of counterparty covering up to 50% of total original approximational or will make a contraction of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation of the counterparty covering up to 50% of total original approximation or counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or contract the counterparty covering up to 50% of total original approximation or covering up to 50% of total original approximation or covering up to 50% of total original approximation or covering up to 50% of total original approximation or covering up to 50% of total original approximation or covering up to 50% of t

					Standardisc	d Approach					
			As of 30,	09/2021		As of 31/12/2021					
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
GERMANY	Control overmentate or control to alexis  accional overmentate or control to alexis  accional overmentate or local activities  solutions  Control overmentate  Institutions  Control overmentate  Control overmentate  Control overmentate  Control overmentate  Control over  Control over  Control over  Control over  Control overmentate or immovable areasety  Control over  Control over  Control overmentate  Con	75,785 272 272 273 0 0 2,144 2,740 0 0 0 0 35 26 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	75,785 272 272 271 20 0 0 2,144 2,491 0 0 0 0 0 355 266	132 0 0 1 1 0 0 218 2,348 0 0 0 0 0 0 53 39 0 0	0	49,827 187 435 0 0 3,318 2,782 0 0 0 0 35 29 0 0 0	40,827 187 187 187 187 187 187 187 187 187 18	117 0 2 0 0 0 226 2,299 0 0 0 0 0 3 3 4 3			
	Other exposures Standardised Total <sup>2</sup>	0		U	1	0	0		1		

		exposures, but includes general credit rela adjustments.												
					Standardisc	d Approach								
			As of 30,	09/2021			As of 31,	12/2021						
	(min PER %).)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>					
UNITED KINGDOM	Control decomments or control basis of Sectional comments or both arthrotics sectional comments or both arthrotics sectional comments or both arthrotics federational Control arthrotics Sectional Control arthrotics Sectional Control arthrotics Sectional Control arthrotics Section Control arthrotics Se	0 0 0 0 4,639 5,478 0 0 0 0 0 0 0	0 0 0 4,539 5,770 0 0 0 0 0 0 0	0 0 0 0 93 1,355 0 0 0 12 12 0 0 0		0 0 0 1,136 5,877 0 0 0 0 0 0 0 0 0	0 0 0 1,135 5,885 0 0 0 0 0 0 0	0 0 2 2 1,904 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						
	Standardised Total <sup>2</sup>				2				2					

		exposures, but includes gener	al credit risk adjustments.			recent equations (Arva)	and down own round moucou	a readou to the	
					Standardis	d Approach			
			As of 30,	/09/2021			As of 31,	/12/2021	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	Central consensations or control baseled  Applies not on weight and control baseled  Applies not on weight and control baseled  Applies not on the control baseled  Applies not on the control baseled  Applies not on the control baseled  Control baseled  Control baseled  Applies not	0 0 0 10,042 3,860 0 0 0 0 0 0	0 0 2,908 2,438 0 0 0 0 0 0	0 0 0 0 0 533 2,316 0 0 0 0 0 0	0	0 0 0 0 12,157 4,974 0 0 0 0 0 0 0 0 0	0 0 0 4,527 3.339 0 0 0 0 0 0 0 0 0	0 0 0 0 1,024 3,203 0 0 0 0 0 0	o
I	Other exposures	646	646	646	12	873	873	8/3	1/

		(2) Total value adjustments an exposures, but includes general		interparty excludes those for se	curtisation exposures, additional	I valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
					Standardisc	d Approach			
			As of 30;	09/2021					
	(min EUR. *%)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
FRANCE	Control occurrences or control sharing  control occurrences or local arthritises  Multitation of local control occurrences  Multitation of local control occurrences  Multitation of local control occurrences  Multitation o	2,75,7 0 2,23 0 0 7,052 7,759 0 0 0 11 12 12 0 0 0 0 0 0 0 0 0 0 0 0 0	2,757 0 423 0 0 7,082 5,919 0 0 0 0 0 9 12 12	46 0 11 0 11 0 11 0 11 0 11 0 11 0 11 0	2	2,572 0 436 0 0 5,482 0 0 0 0 0 0 11 17 17	2,572 0 436 0 5,4825 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	38 0 13 0 700 4,748 0 0 0 0 0 0 0 8 2.5 2.5 0 0	3
	Other exposures Standardised Total <sup>2</sup>	0		0	34	0	0		39



	J.P. Morgan Sc								
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central overments or central banks Recional overments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions	0 0 0 0 0 217	0 0 0 0 0 217	0 0 0 0 0 53		0 0 0 0 0 312	0 0 0 0 0 312	0 0 0 0 0	
LUXEMBOURG	Corporates of which: SME Retail of which: SME Socrard by mortsaces on immovable property of which: SME	5,129 0 0 0 0	4,697 0 0 0 0	4,754 0 0 0 0		6,530 0 0 0 0	6,038 0 0 0	6,091 0 0 0	
	Executes in refault Thems associated threat sectors and the sectors and the sectors and the sectors and control colors (Calisas on institutions and corrorates with a ST credit assessment Collective investments undertakinss (CUI) Other associates	125 85 0 0 0	125 85 0 0 0	187 128 0 0 0	0	158 75 0 0 0	100 75 0 0	150 113 0 0 0	
<u> </u>	Standardised Total <sup>2</sup>	(ii) Original exposure, unlike Ex	posure value, is reported befor	taking into account any effect	10 due to credit convenion factors	or credit risk mitigation technic	ues (e.g. substitution effects).		23

		exposures, but includes gener		anterparty excelors cross for a	icurcisación esposures, accisiona	recessor exposureris (AVA)	and come own to the records	a readed to the	
					Standardisc	d Approach			
			As of 30	/09/2021			As of 31,	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SPAIN	Control operations of control plants  Annihold convenients of control plants  Public sector entities  Public sector entities  Annihold control plants  Annihold control plants  Institution  Connociae  of wind: DRE  Sector of the control plants  Annihold control plants  Annihold control plants  Annihold control plants  Sector of the control plants  Sector of the control plants  Sector of the control plants  Institution of the control plants  Sector of the control plants  Institution of the control plant	0 0 1 4 4 7,023 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 0 466 3.771 0 0 0 0 0 0 0	0 0 0 226 3,786 0 0 0 0 0 0 0	5	0 0 1 1 0 359 7,598 0 0 0 0 0 0 0 0 0 0	0 0 1 0 3399 4.588 0 0 0 0 0 244 0 0 0	0 0 0 142 4.521 0 0 0 0 0 0 0 0	4
	Other exosures Standardised Total <sup>2</sup>				27				22

Organia exposure, unitiae Exposure valua, in reposited before taking into account any effect due to credit convenion factors or credit nick mispation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	09/2021			As of 31,	/12/2021			
		Original Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>		
NETHERLANDS	Confe de commencia de consiste de la consiste del la consiste de la consiste del la consiste de la consiste de la consiste del la consist	203 0 0 5,211 4,928 0 0 0 0 5,520 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	203 0 0 0 3,1,20 4,4,49 0 0 0 0 0 5,22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0 599 4,406 0 0 0 0 0 0 0 0 0 722 0 0 0 0 0 0 0 0 0		207 0 0 5,822 4,727 0 0 0 717 0	207 0 0 3,705 4,231 0 0 0 0 77.7 0 0	4 0 0 0 0 7577 4,202 0 0 0 0 0 0 0 0 0 0			
	Other exposures Standardised Total <sup>2</sup>	0	0	0	3	0					

		exposures, but includes gene	ral credit risk adjustments.						
					Standardisc	d Approach			
			As of 30	09/2021			As of 31	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	11	11	11		11	11	11	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	52	52	52		48	48	48	
	Multilateral Development Banks International Organisations		0	0		0			
	Institutions	955	951	420		616	611	187	
	Corporates	982	897	912		1,289	1,143	1,159	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME Secured by mortgages on immovable property	0	0	U		U	u u		
	of which: SME	i i	ů	0		0	i i	i i	
	Exposures in default	0	0	ō	0	o o	0	ō	
	Items associated with particularly high risk	1	1	2		2	2	3	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU) Equity		0	0		0			
	Other exposures		l ő	l ő		0	0	1 .	
	Standard Total <sup>2</sup>				,				

		exposures, but includes gener		unterparty excludes those for se	curenation exposures, accinons	ii valueton adjustments (AVAs)	and other own runds reducted	IS RESIDED ED UNE	
					Standardise	ed Approach			
			As of 30	/09/2021			As of 31	/12/2021	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SWEDEN	Control dovernments or control bases  Annual convernments or control about  Annual control bases  Public sector entities  Annual control bases  International Consultations  International Consultational Consultations  International Consultational Consultations  International Consultational Consultational Consultations  International Consultational Consultational Consultations  International Consultational Consultational Consultational International International Consultational International	1 0 150 150 150 150 150 150 150 150 150	1 0 150 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 37 0 0 63 2,067 0 0 0 0	0	18 0 184 0 0 275 1,818 0 0 0 0 0 0	18 0 1840 0 0 275 1,427 0 0 0 0	18 0 37 0 0 0 1 1 1 .438 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other exposures Standardised Total <sup>2</sup>	0		0	13	0	0		

		Standardised Approach								
			As of 30,	/09/2021			As of 31,	12/2021		
	(rele EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
VIRGIN ISLANDS, BRITISH	Control operamentar or control balanch  placed operamentar or both anthrotics  placed operamentar or both anthrotics  placed operamentar or both anthrotics  Martinardian of Productional Balanch  Martinardian of Productional Balanch  Martinardian of Productional Balanch  Martinardian of Martinardian Balanch  Martinardian Office  Martinardian Of	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	



					Standardise	d Approach				
			As of 31,	/03/2022		As of 30/06/2022				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions	
	(min EUR, %)									
	Central governments or central banks	87,739	87,739	575		94,308	94,308	761		
	Regional governments or local authorities	127 1,155	127 1,155	161		188 1,472	1,472	216		
	Public sector entities Multilateral Development Banks	21	1,133	101		21	1,472	210		
	Multilateral Development Banks International Organisations	121	121	3		135	135	4		
	International Organisations Institutions	75.172	38,365	4,668		75.207	47.677	5.241		
	Cornerates	117,132	73.429	54,738		109,112	68,177	53.231		
	of which: SMF	117,132	73,429	34,730		100,111	00,177	33,232		
	Betail	, i	0				0	0		
	of which: SME	i i	0			0	0	0		
Consolidated data	Secured by mortgages on immovable property	1.483	1,458	512		1,709	1.679	592		
	of which: SME	0,000	0,			0	0	0.00		
	Exposures in default	350	256	352	37	171	142	193		
	Items associated with particularly high risk	1.172	1.146	1.718		1.062	898	1.347		
	Covered bonds					0	0			
	Claims on institutions and cornerates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	2	2	2		2	2	2		
	Other exposures	1,019	1,019	1,019		2,388	2,388	2,388		
	Standardised Total <sup>2</sup>	285,493	204,836	63,747	248	285,776	217,088	63,974	24	

					Standardise	d Approach				
			As of 31)	03/2022			As of 30/	06/2022		
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	Central governments or central banks	79,167 79,167 206 81,567 81,567 302								
	Regional governments or local authorities	127	127	0		188	188	0		
	Public sector entities	412	412	2		432	432	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0 3.575		0 256		4.828	4.644	0 278		
	Institutions Corporates	3,575 4,805	3,414 3.582	25b 3.331		4,828 6,076	4,644	4.046		
	of which: SME	4,803	3,302	3,331		0,076	4,300	4,046		
	Retail	ō	ō	ō		ō	ō	0		
GERMANY	of which: SME	0	0	0		0	0	0		
GERMAINT	Secured by mortgages on immovable property	32	32	11		32	32	11		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	60	44	61	10	31	24	36		
	Items associated with particularly high risk Covered bonds	21	21	32		24	14	21		
	Covered bonds Claims on institutions and corporates with a ST credit assessment					o o	0			
	Collective investments undertakings (CIU)	0	ŏ	ŏ		ŏ	o o	ő		
	Equity	0	0	0		0	0	0		
	Other exposures	0	0	0		0	0	0		
	Standardised Total <sup>2</sup>				12				9	

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 31,	03/2022			As of 30/	06/2022			
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
UNITED KINGDOM	Central overmennets or central hashed Resional overmennets or botal authorities Public sector entities Hollic sector entities Hollicates of bovelment Banks Hollicates of bovelment Banks Landhallons Central	2 0 0 0 12,304 42,204 0 0 688 48 12 0 0 0	2 0 0 12,304 24,658 0 0 671 0 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 246 7,543 0 0 0 236 24 22 0 0 0	3	3 0 0 0 20,887 33,559 0 0 801 0 22,44 0 0	3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 537 6,650 0 0 275 28 28 0 0 0			
	Standardised Total <sup>2</sup>				21				20		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to oracle convenient inclines or could nisk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVAs) and other own funds reductions related to the

		exposures, but includes genera	d credit risk adjustments.						
					Standardisc	d Approach			
			As of 31,	03/2022			As of 30/	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments as provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0						0	
	International Organisations Institutions	36,504	6,558	1,351		27.822	6,458	1,339	
	Institutions Corporates	4,887	3,572	3,548		3,669	2,585	2.572	
	of which: SME	1,007	3,372	3,340		0,000	0	1,372	
	Retail	n	0	0		0	0	0	
	of which: SME	ō	ō	0		ō	ō	i i	
UNITED STATES	Secured by mortgages on immovable property	119	117	42		128	127	45	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	7	6	10	1	0	0	0	
	Items associated with particularly high risk	0	0	0		76	38	57	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1.019	1.019	1.019		2.388	2,388	2.388	
	Other exposures	1,019	1,019	1,019			4,300	2,300	

		exosures, but includes orneral credit risk adhistments.									
					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	06/2022			
	(mh EUR, %))	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>		
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks	1,672 0 302	1,672 0 302	14 0 14		3,642 0 529	3,642 0 529	10 0 45			
	International Organisations Institutions Corporates	0 11,373 6,890	9,054 5,089	0 942 4,886		0 11,018 7,311	8,724 5,485	0 1,186 5,312			
FRANCE	of which: SME Retail of which: SME Secured by mortuages on immovable property	0 0 107	0 0 105	0 0 37		0 0 168	0 0 165	0 0 0 58			
	of which: SME Exposures in default Items associated with particularly high risk Covered bonds	0 10 26 0	0 6 25 0	0 6 38 0	3	0 10 14 0	0 8 14	0 8 21			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakines (CIU) Boulty	0 0	0	0		0	0	0			
	Other exposures Standardised Total <sup>2</sup>		0		26	·	0	0			



# 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach J.P. Morgan SE

	J.P. Morgan SE										
					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	06/2022			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %) Central governments or central banks	5.839	5.839			5.836	5.836				
	Regional governments or local authorities	0	0	ő		0	0,000	o o			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations Institutions	118	118	27		111	111	25			
	Corporates	8,709	7.408	7.445		9.731	8.132	8.170			
	of which: SME	0	0			0	0	0			
	Retail	0	0	0		0	0	0			
LUXEMBOURG	of which: SME	0	0	0		0	0	0			
LOXETIDOOTTO	Secured by mortgages on immovable property of which: SME	0	0	0			0	0			
	Exposures in default	170	119	179	1	68	68	103			
	Items associated with particularly high risk	148	148	223		245	173	259			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		o o	0	0			
	Standardised Total <sup>2</sup>				7				8		
		(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g. substitution effects).									

		(2) Told value adjustments and provision for country of								
					Standardise	d Approach				
			As of 31,	/03/2022			As of 30/06/2022			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
SPAIN	Could be convenient to control to the D.D. %.  Control of the convenient of the all substitutes  Public exists entitless  Public exists entitless  Institution  Convenient  Co	0 0 1 0 969 10,705 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 0 0 549 4,317 0 0 0 0 0 0	0 0 0 121 4,340 0 0 0 0 0 0 0 0 0		0 0 1 0 0 559 11,381 0 0 0 0 0 0	0 0 1 0 0 433 3,459 0 0 0 0 0	0 0 0 0 100 3,481 0 0 0 0 0 0	۰	
	Other exposures Standardised Total <sup>2</sup>	Ů			23				21	

		exposures, but includes general	credit risk adjustments.						
					Standardise	d Approach			
			As of 31/	03/2022			As of 30,	/06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)	178	178			438	438		
	Central governments or central banks Regional governments or local authorities	1/8	1/8	4		4.58	438	5	
	Regional governments or local authorities  Public sector entities		0			,	0	0	
	Multilateral Development Banks	0	0	ů		ů	0	0	
	International Organisations	0	0	ů		ů	0	0	
	Institutions	4,676	2,657	552		3,159	1.718	403	
	Corporates	5,561	4,247	4,213		5,170	3,834	3,759	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
NETTIERDANDS	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0			0		189	0	
	Items associated with particularly high risk	556	556	835		189	189	284	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0				0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0			,	0	0	
	Equity	0	0	ů		ů	0	0	
	Other exposures	o o	o o	ŏ		ŏ	ů ů	o o	
	Standardised Total <sup>2</sup>				6	-			8

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty endudes those for securitisation supposures, additional valuation adjustments (RVAs) and other own funds reductions related to the

			al credit risk adjustments.		Standardise	d Approach			
			As of 31,	/03/2022			As of 30	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(min ER, %)  Central convernments or central basis Recional covernments or local authorities Public sector submitted Hilbilitativa Devictoment Basis Statistical Comparistions Corporates of submitted of submitted	25 0 47 0 1,034 5,113	25 0 47 0 1,006 3,855	6 0 47 0 0 277 3,870		109 0 43 0 0 827 5,328	109 0 43 0 824 3,971	9 0 43 0 202 3,986	
ITALY	of nitro: SHE Retail Retail Security to northaness on immovable property of which SHE Security to northaness on immovable property of which SHE Empowers in default Thems associated with bardicularly high risk	0 0 3 0 0 2	0 0 3 0 0	0 0 1 0 0 3	0	0 0 3 0 0 8	0 0 3 0 0	0 0 1 0 0	
	Covered bonds Case on institutions and corporates with a ST credit assessment Collective investments undertakines (CIU) South Other exposures Standardiscot Total  Total  Total  Total  Total  Total  Total  Total	0 0 0 0	0	0 0 0		0 0 0 0	0 0	0 0 0	

		exposures, but includes gener		uneparty endudes order for se	consistent exposores, accitoris	r vacacori acposimenta (AFAS)	and delet destructed	a readile to the	
					Standardise	ed Approach			
			As of 31	/03/2022			As of 30	/06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments as provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	17	17	17		13	13	13	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	144	144	29		290	290	58	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	829	389			1,236	623		
	Corporates	2,380	1,714	1,751		2,991	2,045	2,055	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWEDEN	of which: SME	0	0	0		0	0	0	
SITEDEN	Secured by mortgages on immovable property	0	0			0	0	0	
	of which: SME	0	0			0	0	0	
	Exposures in default	0	0		0	0	0	0	
	Items associated with particularly high risk	5	5	7		3	3	5	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU)								
	Equity								
	Other exposures						U		
	Standardised Total <sup>2</sup>				13				1

		exposures, but includes gener			Carasacon esposora, accessa				
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	(min EUR. %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	o o	ů o	ŏ		ő	ů	ő	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates of which: SME	3,502	1,377	1,377		3,333	1,402	1,402	
	orwnen: SME Retail	0	0	0		0	0	0	
/IRGIN ISLANDS,	of which: SME	ō	0	0		0	0	0	
BRITISH	Secured by mortgages on immovable property	124	120	42		137	137	48	
	of which: SME	.0	. 0	0		0 22	0	0	
	Exposures in default  Items associated with particularly high risk	193	10	250	13	127	111	166	
	Covered bonds	.,,,	0	130				0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
	Equity Other exposures	0	0	0		0	0	0	
	Other exposures Standardised Total <sup>2</sup>		0	0	44		0	0	



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30,	/09/2021					As of 31/	12/2021		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	- Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total <sup>2</sup>				0						0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	/03/2022					As of 30/	06/2022		
		Origina	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Corisondated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total <sup>2</sup>				0						0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
			Total carrying amount of		Non-derivative financial as	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Austria	1 15 6 17 12 460	1 23 15 6 17 12 425	1 24 15 6 17 12 460	6 6		0			0 0 0 0 0	0 0 0	0 0 0 0		
Total   Tota	Belgium	359 81 11 64 110 443 773	556 75 9 8 6 1 109 436	555 81 11 5 64 110 443 773		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0		
10 - 3M     3M - 1Y     1	Bulgaria			,,,			J							
TO - 3M	Cyprus	8 3 3 1 9	0 8 3 3 1 3 9	8 8 3 1 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
TO - 3M	Czech Republic	2 3 17 8 8 6 6 2 2 3 3 44	20 17 0 8 60 20 33 139	20 2 17 0 8 60 22 34 144			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
TO - 3M	Denmark	0 0 44 25 88 123 123 123	0 0 40 25 0 80 125	0 0 44 25 86 125 11		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 55	0 0 512 0 117 12 12 12 12 12 12 12 12 12 12 12 12 12	0 0 0 1 10 199 5 215	0 5 8 22 12 378 192 <b>617</b>	000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia	0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-	0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

				J.P. Morgan SE										
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Derivat	ives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with po	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	16 3 12 75 3 3 3 9 9 0	16 3 12 72 31 9 0	16 3 12 75 31 9 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 0 33 25 19 16 34 136	619 243 1,377 948 1,251 1,699 1,259	0 11 37 28 117 63 84 340	608 1,203 3,690 4,115	0 0 0		24
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	82 421 19 19 5 243 421 749 <b>3,9</b> 99	82 419 13	82 421 19 56 243 421 749	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 125 20 17 20 31 214	0 8 3,000 3,079 650 200	31 0 6 198 48 102 10	943 6 114 4,003 1,070 2,588	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	( ( ( ( ( (	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Germany	33 1555 120 48 341 593 2.089	22 109 114 42 326 476 682	35 155 120 48 341 591 799	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 14 20 11 182 1,498 1,725	174 506 716 1,101 1,806 2,919 3,013 <b>10,235</b>	3 1 33 27 6 111 550 <b>731</b>	941 279 766 1,319 256 1,461 1,336 <b>6,357</b>	0		133
[ 0 - 3M [	Croatia							·						
[ 0 - 3M [	Greece	2 777 3 1 0 22 5	2 77 3 1 0 22 5	2 77 3 1 0 22 5	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 111 0 139 0 153	0 0 125 569 0 1,365 0	0 0 0 0 0 75 0 <b>75</b>	2,274 0 0 0 0 0 0 0 2,274	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	225
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	24 24 2 23 23	0 2 23 1 0 23 1	0 2 24 2 2 0 23 9	0 0 0 0	(	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000		
0 - 3M       3M - 1Y	Ireland	112 28 6 1 1 4 4	12 28 0 1 0 41 0	12 28 0 1 0 41 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	
To - 3M	Italy	22 22 191 291 245 238 933 152 2,070	22 170 271 213 216 886 283 2,070	22 191 291 245 236	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	
Total	Latvia	2,070	2,070	2,070			V	U						0



General governments exposures by country of the counterparty

			J.P. Morgan SE											
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Derivat	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)									Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [	Lithuania	11 (6)	10 10 10 10 10 10 10 10 10 10 10 10 10 1	10 0 0 1 1 0 2	0 0 0 0 0 0 0 0 0 0		0	0 0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( (	0
[ 0 - 3M [	Luxembourg	( )	3	0 3 6 73 88 131 3 304	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 7 2 19 1,080 1,108	0 0 435 114 1,146 4,890 <b>6,585</b>	0 135 14 19 52 148 72	1,251 1,160 2,161 3,594 773	0 0 0 0 0		
[ 0 - 3M [ ] 3M - 1Y [ ] 1Y - 2Y [ ] 1Y - 2Y [ ] 2Y - 3Y [ ] 3Y - 5Y [ ] 5Y - 10Y [ ] 10Y - more Total	Malta								-					
0 - 3M	Netherlands	41 11 8 33 99	37 1 5 9 18 3 8 7 37 96	43 2 5 19 8 37 96	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[ 0 - 3M [	Poland	33 6 11 15	2 2 0 2 2 2 2 2 2 2 2 3 2 3 2 5 5 6 6 3 1 3 7 7 6 6 6 6 6	2 0 2 32 6 18 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	65 46 65 48 48 65 65	7 67 67 69 49 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	67 49 0 0 2 485 485 551	0 0		000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( (	0
[ 0 - 3M [	Romania	33 6 33 33 6	0 4 4 31 0 0 0 0 2 2 32 0 0	0 4 31 0 0 32 0 67	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0
0 - 3M	Slovakia	11 22	0 0 0 0 0 2 2 2 2 1 1 7 7 7 7 2	0 0 0 2 2 11 7 21	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0
[ 0 - 3M [	Slovenia	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 11 2 15	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 1,416 <b>1,416</b>	0 171 171 0 0 2,733 3,074	0 0 16 138 0 138 10	0 2,729	0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	70



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	esposate amount
[ 0 - 3M [	Spain	11 8 8 6 6 11/7 353 1,Juliu 433 2,133	10 10 84 85 84 135 886 430 430 14957	10 86 63 174 333 1,010 436 <b>2,133</b>	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden	8. 1. 1. 7. 7. 1. 1. 1. 1. 2. 3. 3. 3. 3. 3. 3. 4. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5.	0 0 81 3 12 0 0 71 5 117 7 79	0 87 13 0 71 118 79	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 4 9 4 2 0 0	2,437 2,079 626 144 56 0 0	0 0 2 0 2 0 2 8	1,740 1,053 80 20 155 91 0 3,139	0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	39
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom		000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	(	
Total   Tota	Iceland		0 1 1 0 0 0 0 0 0	0 1 0 0 0	0 0 0 0	(	0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	
Total	Liechtenstein		1	1	v		U	U	U		U	U	U	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway	( ( ( 3) 222 ( 265		0 0 0 3 37 228 0		(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(0)	
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1 1 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0
[ 0 - 3M [	Hong Kong													



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[ 0 - 3M [	u.s.	22	0 0 9 2 1 1 2	2 2 2 2 2 2	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	
[ 0 - 3M [	China													
To - 3M	Switzerland													
To - 3M	Other advanced economies non EEA	100	0 0 3 3 0 105 0	0 0 0 3 3 0 105 0 0 107	0		0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	
10 - 3M     13M - 13M     13M - 13M     11Y - 2Y     12Y - 3Y     13Y - 5Y     15Y - 10Y     10Y - more   Total	Other Central and eastern Europe countries non EEA	35	1 39 0 0 0 0 0 0 0	39 C C C C	0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	
[ 0 - 3M	Middle East													
[ 0 - 3M [	Latin America and the Caribbean		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0



#### General governments exposures by country of the counterparty

								J.P. Morgan SE							
								As of 31/12/2021							
							Direc	ct exposures							
		(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
													Off-balance si	heet exposures	
						Non-derivative financial assets by accounting portfolio			Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
	Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
	[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa													
-	[ 0 - 3M [	Others		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			C C C C C C C C C C C C C C C C C C C	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

(5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bollvia, Brazil, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
					Derivatives with po	Derivatives with negative fair value				Risk weighted exposure amount				
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[ 0 - 3M [	Austria	11 44 - 77 37, 22 543	0 3 13 4 1 21 3 101 8	0 10 48 4 79 373 29 <b>543</b>	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[ 0 - 3M [	Belgium	14, 14, 9, 9, 39, 7, 20,	0 0 42 42 60 0 0 0 0 0 0 0 0 0 114 42 23	0 142 90 0 390 79 203	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[ 0 - 3M	Bulgaria													
[ 0 - 3M [	Cyprus		2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 3 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0
[ 0 - 3M [	Czech Republic	229	0 0	0 0 229 0 0 0	0 0		0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark	9	0 0 0 0 0 0 0 0 0 1 91	0 0 0 0 0 0 91	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	165 195 195	201 4 1 101 9 78 694	0 0 8 3 167	1 4 0 27 3 3 332	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia	2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0



General governments exposures by country of the counterparty

		J.P. Morgan SE												
		As of 30/06/2022												
	Direct exposures													
	(mln EUR)			On balance sl	neet				Off balar	ice sheet				
					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sh	eet exposures				
			Total carrying amount of non-derivative financial		Non-derivative financial as		Desirate Samue positive fair variae						Risk weighted exposure amount	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y	Finland	0 1 1 9 0 2 20 362 183 575	0 1 9 0 20 362 183 575	0 1 9 0 20 362 183 575	0 0 0 0 0	(	0 0 0 0 0	0 5 33 24 41 49 977 1,125	99 70 371 498 1,533 518 1,532 <b>4,621</b>	0 116 9 30 167 95 159	727 962 1,973 4,296	0 0 0 0 0	0 0 0 0 0 0 0	15
[ 0 - 3M   1   1   1   1   1   1   1   1   1	France	279 529 78 67 88 1.496 948	88 1,496 921 <b>3.460</b>	279 529 78 67 88 1,496 948	0 0 0 0		0 0 0 0 0	0 1 0 23 5 37 6 <b>71</b>	0 32 13 770 157 1,246 189 <b>2,407</b>	0 69 341 72 67 453 0	0 2,888 4,354 5,776 506 2,888 0 0	0 0 0 0	0 0 0 0 0 0	2
[ 0 - 3M [	Germany	99 262 262 255 132 557 1,640 267 3,163	69 262 255 132 557 1,640 0	69 262 255 132 557 1,640 267 3,183	0 0 0 0 0		0 0 0 0 0	1 7 7 43 24 73 246 413 <b>806</b>	4,220 2,114 835 535 2,537 2,151 1,465 <b>13,856</b>	0 1 101 47 10 88 214	306 1,482	0 0 0	0 0 0 0 0	303
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Croatia													
[ 0 - 3M   1   1   1   1   1   1   1   1   1	Greece	0 0 0 245 245 0 0	0 0 0 213 0 0	0 0 0 245 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 32 0 32	0 0 0 0 0 201 0	0 5 7 0 0 160 0	1,006 80 503 0 0 1,006 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	23
[ 0 - 3M [   1	Hungary	0 0 0 0 84 94	0 0 0 0 0	0 0 0 0 84 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0
[ 0 - 3M     1M - 1Y     1Y - 2Y     12Y - 3Y     13Y - 5Y     15Y - 10Y     10Y - more	Ireland	0 6 15 4 0 0 95 122	0 6 15 4 0 0 96 122	0 6 15 4 0 0 96 122	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0
[ 0 - 3M [	Italy	445 522 410 340 1,133 1,041 531 4,422	445 522 410 340 1,133	445 522 410 340 1,133	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0
[ 0 - 3M [	Latvia													



General governments exposures by country of the counterparty

		J.P. Morgan SE												
		As of 30/06/2022												
						Dire	ct exposures							
	(mln EUR)			On balance s	On balance sheet Derivatives							Off bala	nce sheet	
					Non-derivative financial as					Off-balance si	heet exposures			
	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
Residual Maturity		derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[ 0 - 3M [	Lithuania	10	10 10 10 10 10 10 10 10 10 10 10 10 10 1	10 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[ 0 - 3M [	Luxembourg	0 11 6 500	0	0 0 13 0 502 0 1	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 59 0 0 258 110	0 0 139 0 0 115 101	0 0 113 137 237 383 0	151 241 0	0 0 0 0 0	0	0
[ 0 - 3M [	Maita													
0 - 3M	Netherlands	107 3 2 2 2 5 5 8 8 184	7 107 5 35 6 25 7 0 0 0 7 2 52 89 188 8 188	107 35 20 0 52 85 186 489	0 0 0		0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0
[ 0 - 3M [	Poland	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0 0 7 7 21 3 10 0	0 0 0 157 73 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Portugal	( 166) 16 16 ( 6 211 33 430	0 160 160 160 0 0 5 6 215	0 160 16 0 6 215	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	
To - 3M     T - 3M	Romania	44	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 41	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	
[ 0 - 3M [	Slovakia	4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	0
[ 0 - 3M [ ] 3M - 1Y [ ] 1Y - 2Y [ ] 1Y - 2Y [ ] 2Y - 3Y [ ] 3Y - 5Y [ ] 1SY - 10Y [ ] 10Y - more Total	Slovenia	G;	2 62 62 62 62 62 62 62 62 62 62 62 62 62	62 0 0 0 0 0 0 0	0 0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0



General governments exposures by country of the counterparty

		J.P. Morgan SE												
		As of 30/06/2022												
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Off bala	nce sheet				
												Off-balance sheet exposures		
			Total coming amount of		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	3 11 114 844 3 91 91 456 2,381	3 17 114 846 31 914 455 <b>2,381</b>	3 17 114 84 3 914 455 <b>2,38</b> 1	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Sweden	33 36 164	0 0 30 0 0 0 164	0 30 0 0 164	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14 30 30 36 15 6 0 0	3,158 2,337 155 99 82 77 0 5,906	3 3 13 0 3 0 0	1,426 1,169 1,506 0 335 0 4,436	0		47
[ 0 - 3M [	United Kingdom		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Iceland		0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	(	
Total   Tota	Liechtenstein						v	v		J		·	U	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Norway	86 ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	84 0 0 0 0 0 0	84 0 0 0 0 0 199 283	0 0 0 0	(	0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total	Australia	283	84	283	0		0	0	0	0	U	0	U	0
Total	Canada		0 0 0	0 0 0 0	0 0 0 0	(	0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
To - 3M	Hong Kong													



General governments exposures by country of the counterparty

		J.P. Morgan SE													
			As of 30/06/2022 Direct exposures												
						Dire	ct exposures								
	(mln EUR)			On balance s	heet				Off bala	nce sheet					
									Off-balance sheet exposures						
					Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount				
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[ 0 - 3M [	Japan														
[ 0 - 3M [	U.S.	2: 5: 8:	25 0 0 0 0 0 0 54	26 0 0 0 0 0 54	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0	
[ 0 - 3M [	China														
0 - 3M	Switzerland														
To - 3M	Other advanced economies non EEA	15	152 0 0 0 0 0 0 1	152 0 0 0 0 0 1 1	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000		
10 - 3M	Other Central and eastern Europe countries non EEA		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0	
[ 0 - 3M [	Middle East														
Total	Latin America and the Caribbean		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0	



#### General governments exposures by country of the counterparty

1 D. Morgan SE

								J.P. Morgan SE							
		As of 30/06/2022													
							Direc	t exposures							
		(mln EUR)			On balance s	heet				Off balance sheet					
I												Off-balance sheet exposures			
				Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value				
	Residual Maturity	Country / Region			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
	[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Africa													
	[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Others		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0	0			0 0 0 0		0 0 0 0 0
Į	Total	]		0	0		0	0	0	0	· ·	0	0		0 0

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

(5) Residual countries not reported separately in the Transparency exercise

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America Angentrias, Bellas, Bollvia, Brazil, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP