

Bank Name	J.P. Morgan Bank Luxembourg S.A.
LEI Code	7W1GMC6J4KGLBBUSYP52
Country Code	LU

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



2018 EU-wide Transparency Exercise Capital

A OWN FUNDS 1,062 1,203 C1.00 (c010,018) Antices 4(118) and 72 of CRR A1 COMMON EQUITY TIES 1 CAPITAL (net of deductions and after applying 1,062 1,203 C1.00 (c010,018) Antices 20 c1.00 c010,018 (c010,018) Antices 20 c1.00 (c				A621/12/2017	A620/06/2010	CORFACORE	REGULATION
Part Comment				As of 31/12/2017	As of 30/06/2018	COREP CODE	
Part							
The content			transitional adjustments)				
Part			instruments)				
Part			Retained earnings				Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
Part Control			Accumulated other comprehensive income				
Part		A.1.4	Other Reserves	16	16	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
Part		A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
March 10 10 10 10 10 10 10 1		A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
Part		A.1.7	Adjustments to CET1 due to prudential filters	0	0	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
Teach Color Colo		A.1.8	(-) Intangible assets (including Goodwill)	0	0	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
ALI		A.1.9	 (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs 	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
ALI		A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
		A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
ALIA Column Col		A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
		A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
Part		A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Articles 4(36), 36(1) point (b) (i) and 80 to 01 of CRC, Articles 36(1) point (b) (i), 243(1) point (b), (ii), 244(1) point (b), 244(1) point (b) and 353 of CRC, Articles 36(1) point b) (iii) and 379(1) of CRC, Articles 36(1) point b) (iv) and 35(4) of CRC, Articles 36(1) point b) (iv) and 35(4) of CRC.
Auto Control Section Con		A.1.14.1		0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
Note Company of Co		A.1.15	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
Transformation Mark supplies instruction Mark supplies instruction Mark supplies instruction Mark supplies instruction Mark supplies Mark suppli		A.1.16		0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
Transferred bond		A.1.17	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment 	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
ALIS		A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
A 12 Transforced eliginations (a. 1) Common registration (ET (Speel instruments (4.7)) Common registration (ET (Speel instruments) Common registra	Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
A 1211 Transcrious deplatments of all significant conficulties (CTT Capital institutions (CT) Capital inst		A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,c010)	-
A 1.11 Transford eligination due to additional months (1 to 2 to		A.1.21	Transitional adjustments	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
A		A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
A2 ACCIDITION, TIES I CAPTIAL (out of deductions and short transformed)		A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
A23		A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
A22 C) Excess deduction from 172 James over 12 capital 0 0 0 0 0 0 0 0 0		A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r530,c010)	Article 61 of CRR
A23 Other Additional Tier 1 Capital components and deductions 0 0 0 c. 6.00 (procedure) - C.0.00 (procedure) - C.		A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
A24 Additional Text transitional adjustments		A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
A3 TER 1 CAPITAL (net of deductions and after transitional adjustments) A4 TIER 2 CAPITAL (net of deductions and after transitional adjustments) A1 Tier 2 Capital instruments D D C 0.100 (700,010) Anno 7.1 of OR A1 Tier 2 Capital instruments D D C 0.100 (700,010) C 0.100 (700,		A.2.3	Other Additional Ter 1 Capital components and deductions	0	0		
A-4 TER 2 CAPITAL (net of deductions and after transitional adjustments)		A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
A41 Tier 2 Capital instruments 0 0 0 0 0 0 0 0 0		A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	1,062	1,203	C 01.00 (r015,c010)	Article 25 of CRR
A4.2 Other Tier 2 Capital components and deductions 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r750,c010)	Article 71 of CRR
A.4.2 Other Tier 2 Capital components and deductions 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		A.4.1	Tier 2 Capital instruments	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
A-1-3 Inst. of the description A-1-3 Inst.		A.4.2	Other Tier 2 Capital components and deductions	0	0	+ C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) +	
C.1 COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) 37.66% 41.64% CA3 (13) CAPITAL RATIO (transitional period) 37.66% 41.64% CA3 (13) CAPITAL RATIO (transitional period) C.2 TIER 1 CAPITAL RATIO (transitional period) 37.66% 41.64% CA3 (13) CAPITAL RATIO (transitional period) CAPITAL RATIO (tr						+ C 01.00 (r960,c010)	
C.1 COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) 37.66% 41.64% CAPITAL RATIO (transitional period) 37.66% APRIL RATIO (transitional period) CAPITAL RATIO (transitional period) 37.66% APRIL RATIO (transitional period) CAPITAL RATIO (OWN FUNDS REQUIREMENTS						Articles 92(3), 95, 96 and 98 of CRR
C2 TIER 1 CAPITAL RATIO (transitional period) 37.66% 41.64% C3 (3)			<u> </u>				
Transitional period C.2 Text 1 Cut Text RATIO (transitional period) 37.66% 41.64% C3 C3 C3 C3 C4 C4 C4 C4	CADITAL BATTOS (%)			37.66%	41.64%		÷
CETI Capital Fully loaded	Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	37.66%	41.64%	CA3 {3}	-
CETI ARTIO (%) E COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) 37.66% 41.64% 0.1](l.e.1.] -	0774	C.3	TOTAL CAPITAL RATIO (transitional period)	37.66%	41.64%		•
Fully loaded F Common equit if the Lost Lack And Unity adeaday 37.00 10 11.10 11.00	Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	1,062	1,203	A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3,0),0)]	-
F Adjustments to AT1 due to IFRS 9 transitional arrangements 0 C05.01 (+40,020)		E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	37.66%	41.64%	[D.1]/[B-B.1]	-
Memo items		F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c010)	
	Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c020)	
	Piemo itellis	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c030)	
F Adjustments included in RWAs due to IFRS 9 transitional arrangements 0 C05.01 (r440,cH4)		F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	C 05.01 (r440,c040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eliable from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratio spublished by the participating banks e.g. in their Pillar 3 disclosure



Leverage ratio

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	1,062	1,203	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	1,062	1,203	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	13,441	13,515	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	13,441	13,515	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.9%	8.9%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.9%	8.9%	C 47.00 (r330,c010)	



Risk exposure amounts

	As of 31/12/2017	as of 30/06/2018
(min EUR)	2 241	2 202
Risk exposure amounts for credit risk	2,241	2,293
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	2,241	2,293
Risk exposure amount for position, foreign exchange and commodities (Market risk)	0	0
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	0	0
Risk exposure amount for operational risk	579	596
Other risk exposure amounts	0	0
Total Risk Exposure Amount	2,821	2,889

 $^{^{\}left(1\right)}$ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



Market Risk
J.P. Morgan Bank Luxembourg S.A.

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	SA					IM										IM						
	As of 31/12/2017	As of 30/06/2018				As of 31/1	12/2017									As of 30/06	2018					
			VaR (Memorani			STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ISK CHARGE FOR CTR			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			
(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	LAST 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)	LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	Ó	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Foreign exchange risk	0	0	0	0		0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							ľ	0	0	0						
Total	0	ŏ	Ö	Ö	ő	ő	0	0	0	0	0	0	ŏ	ŏ	ŏ	ő	0	0	0	0	-	0



Credit Risk - Standardised Approach

J.P. Morgan Bank Luxembourg S.A.

					Standardis	sed Approach					
			As of 31/12/2017 As of 30/06/2018								
		Original Exposure ¹	Original Exposure Exposure Value* Risk exposure amount Value adjustments and provisions Original Exposure* Exposure Value* R								
	(min EUR, %)										
	Central governments or central banks	3,172	3,172	0		3,166	3,166	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0			
		0	0	0		0	0	0			
	International Organisations Institutions	0				0	0	0			
	Corporates	9.940 860	9.940 105	1.988 105		9.977 935	9.977 158	1.999 158			
	of which: SME	860	105	105		935	158	158			
	Retail					0	0	0			
	of which: SME	0	0	0		U	0	0			
Consolidated data	Secured by mortgages on immovable property	Ü		U		0	0	0			
Consolidated data	of which: SME	0	0	0		0	0	0			
	or which: SME Exposures in default	0	0	0	0	0	0	0	0		
	Exposures in default Items associated with particularly high risk	0	0	"	U	0	0	"	0		
	Covered bonds	0	0			0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	"		0	0	1			
1	Collective investments undertakings (CIU)			l ,		0					
	Equity	0	0	"		0	0	1			
1	Securitisation	0	0	0		0					
	Other exposures	149	149	149		136	136	136			
	Standardised Total	14,120	13,365	2,241	0	14,214	13.437	2,293	0		

(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)

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	0	0			0	0	0	
	Regional governments or local authorities	0	0			0	0	0	
	Public sector entities	0				0	0	0	
	Multilateral Development Banks	0	,			0		0	
	International Organisations	0	0	0		0	0	0	
	Institutions	9,909	9,909	1.982		9.827	9.827	1.968	
	Corporates	0.505	0.505	0		3.023	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	ō	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED STATES	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	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Congrains desposare, unlike the propriet deteror before patient and account any effect due to credit conversion factors or under this frequency unlike the propriet device propriet device frequent and account any effect due to credit conversion factors or under this frequency unlike the propriet device devices and the propriet device frequency unlike the propriet devices and the propriet device

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	3.172	3.172	0		3,166	3.166	^	
	Regional governments or local authorities	3,1/2	3,172	0		3,106	3,100	0	
	Public sector entities	0		0		0	0	0	
	Multilateral Development Banks			0		0		0	
	International Organisations	0		0		0	0	0	
	Institutions	3	3	0		107	107	21	
	Corporates	846	91	91		930	154	154	
	of which: SME	0.0	, , , , , , , , , , , , , , , , , , ,	0		0	131	131	
	Retail	ů ů	l ŏ	0		0	0	0	
	of which: SME	0	0	0		0	,	0	
LUXEMBOURG	Secured by mortgages on immovable property	ů ů	l ŏ	0		0	0	0	
LOXETIDOONG	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	ō	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Securitisation								
	Other exposures	148	148	148		136	136	136	
	Standardised Total ²				0				0

*** Original exposure, unlike Exposure value, incorator before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Original exposure, unlike Exposure value, incorator before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Original exposure, unlike Exposure value, incorator before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Original exposure, unlike Exposure value, incorator before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Original exposure, unlike Exposure value, incorator before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

**Original exposure value (e.g. substitution effects).

**Original exposure

	waters per country or counterparty excludes tricke for securistication exposures, additional valuation adju-								
					Standardis	ed Approach			
		As of 31/12/2017 As of 30/06/2018							
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustment and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	i ,	0		0	0	0	1
	Public sector entities	0	0	0		o o	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 3	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Securitisation	0					0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				l 0

¹⁰ Chajanal exposume, unlike Exposume value, in a Sanda Francisco III Cold.
10 Chajanal exposume, unlike Exposume value, in Counterparty excludes those for security any effect due to credit conversion factors or credit risk militopation techniques (e.g., substitution effects).
10 Total value adjustments and convisions oer counter of counterparty excludes those for securitisation exocurses, additional valuation adjustments. AVVel and other own funds reductions related to the exocurses, but includes centeral credit risk adjustments.



Credit Risk - Standardised Approach

J.P. Morgan Bank Luxembourg S.A.

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					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(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	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
	of which: SME	0		0		U	0	U	
Country of		0	0	0		0	0	0	
Counterpart 4	Secured by mortgages on immovable property of which: SME	0		0		0	0	0	
Counterpart	Exposures in default	0		0	0	0	0	0	0
	Exposures in detault Items associated with particularly high risk	0		0	U	0	0		U
	Covered bonds	0	"	0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	"	
	Equity	0	0	0		0	0	l ,	
	Securitisation		,	0			0		
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0		-	-	0

Total sub-adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

			Standardised Approach									
			As of 31/12	/2017			As of 30/06/	2018				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)					0						
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0		0		0	0	0				
	Multilateral Development Banks	0	0	0		0		0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		0	0	0				
	Corporates	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
Country of	of which: SME	0	0	0		0	0	0				
	Secured by mortgages on immovable property	0	0	0		0	0	0				
Counterpart 5	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0				
	Securitisation	0	0	U			U	U				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²	, and the same of					Ů					

Organic exposure, unified Exposure value, is reported before temperate produce formation and account account account and account and account accou

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	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	0		0	0	0	
	International Organisations	0	ō	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 6	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk 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	0	0	0		0	0	0	
	Securitisation		l i			Ü			
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²			-	0				0

(II) 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 excludes those for securistication encountry. Additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustment and provisions ²
	(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	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 7	Secured by mortgages on immovable property	0	0	0		0	0	0	
ounterpute /	of which: SME Exposures in default	0		0		U	0	0	
		0	0	0	0	0	0	0	0
	Items associated with particularly high risk Covered bonds	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	0	0	0		0	0	0	
	Securitisation	0		0		U	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	· ·		0			0	0	0

¹⁰ Chainal exocurse, unitie Exocurse value, is recorded before baking into account any effect due to credit conversion factors or gredit risk mitioation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterpanty excludes those for securidization exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

J.P. Morgan Bank Luxembourg S.A.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustment and provisions ²
	(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	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0		0		0	0	0	
Counterpart 8	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart o	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default Items associated with particularly high risk	0		U	U	U	0	0	
	Covered bonds	U		0		U	0	0	
	Claims on institutions and corporates with a ST credit assessment	0		0		U		0	
	Collective investments undertakings (CIU)	0		0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²		,	· ·	0		0		

Total value adjustments and provisions per country of counterparty excludes those for secunitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for secunitisation exposures, adjustments and provisions per country of counterparty excludes those for secunitisation exposures, adjustments and provisions per country of counterparty excludes those for secunitisation exposures, and provisions per country of counterparty excludes those for secunitisation exposures, adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for secunitisation exposures, and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments and provisions per country of counterparty excludes those adjustments are consistent and provisions per country of counterparty excludes those adjustments are consistent and consistent and consistent and consistent and consistent adjustments are consistent and consistent and consistent and consis

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)					0			
	Central governments or central banks Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0		0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 9	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Securitisation	0	0	U			U	U	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	, and the same of							

** Uniquia value superative important programs from the response better tention and variety can be consisted in the construction of the constructi

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
							0		
	Central governments or central banks Regional governments or local authorities	0	U	U		U	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	U	U		U	0	0	
	International Organisations	0	U	0		U	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	U	U		U	0	0	
	of which: SME	0	U	0		U	0	0	
	Retail	0	0	U		U	U	0	
	of which: SME	0	U	0		U	0	0	
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 10	of which: SME	0		0		0	0	0	
pare 10	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0	U	0	0	0	
ĺ	Covered bonds	,		0		0	0	0	
ĺ	Claims on institutions and corporates with a ST credit assessment	0		0		0		0	
ĺ	Collective investments undertakings (CIU)	0		0		0		0	
ĺ	Equity	,	1 0	0		0	0	0	
ĺ	Securitisation	ů					,		
ĺ	Other exposures	0	0	0		0	0	0	
	Standardised Total ²	, i			0	<u> </u>			0

⁽II) 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 excludes those for securistication encountry. Additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - IRB Approach

							IRB App	roach					
				As of 31	L/12/2017					As of 30	/06/2018		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0	derdance	0	0	derdance	0	0	derdared	0	0	derdanca	0
	Institutions	0		0	0		0	0		0	0		0
	Corporates	0		0	0		0	0		0	0		0
	Corporates - Of Which: Specialised Lending	0		0	0		0	0		0	0		0
	Corporates - Of Which: SME	0		0	0		0	0		0	0		0
	Retail	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property - Of Which: SME	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
	Retail - Qualifying Revolving	0		0	0		0	0		0	0		0
	Retail - Other Retail	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: SME	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: non-SME	0		0	0		0	0		0	0		0
	Equity Securitisation	0			0		0	0		0	0		
	Other non credit-obligation assets	U		U	0		0	U		U	0		-
	IRB Total				0						0		

⁽II) 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).



	30 govern	1.P. Morgan Bank Luxembourg S.A												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
			T-1-11		<u> </u>	1			T					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	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	exposure amount
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y [Austria													
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium													
[10Y - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y [
1Y - 2Y 2Y - 3Y 13Y - 5Y 15Y - 10Y	Bulgaria													
Total														
「 0 - 3M 「 「 3M - 1Y 「 「 1Y - 2Y 「														
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Cyprus													
[37 - 57 [[57 - 107 [[107 - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Czech Republic													
[10Y - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y														
[3Y - 5Y [Denmark													
[10Y - more Total f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f														
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
15Y - 10Y I	Estonia													
f10Y - more Total														



	delicial govern	ments exposures by country of _1.P. Morgan Bank Luxembourg S.A												
		J.P. Mordan Bank Luxembourd S.A					As of 30/06/2018							
						Dira	ct exposures	<u> </u>						1
	(mln EUR)			On balance s	heet	Dire	ct exposures		Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	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	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	or which: Financial assets at	Corning amount	Notional amount	Carrier amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
				held for trading	through profit or loss	comprehensive income	amortised cost	Carrying amount	Noconal amount	Carrying amount	Nouvilla amount			
[0 - 3M [Finland													
To - 3M	France													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Germany													
Total	Croatia													
Total [0 - 3M [Greece													
Total [0 - 3M	Hungary													
10 - 3M	Ireland													



	General govern	ments exposures by country of _1.P. Morgan Bank Luxembourg S.A												
		J.P. Mordan Bank Luxembourd S.A					As of 30/06/2018							
						Dira	ct exposures	<u> </u>						1
	(mln EUR)			On balance s	heet	Dire	ct exposures		Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	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	of which: Financial assets		of which: Financial assets at					Nominal	Provisions	Risk weighted exposure amount
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [Italy													
Total [0 - 3M	Latvia													
Total f 0 - 3M f [3M - 1Y] f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f [5Y - 10Y f f 10Y - more	Lithuania													
Total [0 - 3M [Luxembourg													
Total [0 - 3M[[3M - 1Y] [11Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Malta													
Total [0 - 3M	Netherlands													
Total	Poland													



	General govern	ments exposures by country of _1.P. Morgan Bank Luxembourg S.A												
		J.P. Mordan Bank Luxembourd S.A					As of 30/06/2018							
						Dira	ct exposures	<u> </u>						
				0	h t	Dife	ct exposures		.			Off hala		_
	(mln EUR)			On balance s	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	heet exposures	
								Derivatives with po	citivo fair value	Dorivatives with	n negative fair value			
								Delivatives with po.	suve lali value	Delivatives with	i negative ian 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)											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	Nominal	Provisions	
「0-3M「 「3M-1Y「 [1Y-2Y[
[17 - 27 [Portugal													
[10Y - more														
Total f 0 - 3M f														
TO - 3M	Romania													
13Y - 5Y I 15Y - 10Y I	Kollialila													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [3Y - 5Y 5Y - 10Y	Slovakia													
「10Y - more														
Total 「 0 - 3M 「 「 3M - 1Y 「 「 1Y - 2Y 「														
[1Y - 2Y [Slovenia													
[5Y - 10Y [10Y - more														
Total [0 - 3M [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Spain													
Total														
[0 - 3M [
	Sweden													
[5Y - 10Y [10Y - more Total														
I 0 - 3M I														
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [United Kingdom													
[3Y - 5Y 5Y - 10Y	omeo migodi													
f10Y - more Total														



		1.P. Morgan Bank Luxembourg S.A					As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance st	heet				Deriva	tives		Off bala	nce sheet	
	(Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
														Diek 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	Risk weighted exposure amount
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
110Y - more	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [Hong Kong													
[10Y - more Total [0 - 3M [3M - 1Y [11Y - 2Y [2Y - 3Y [3Y - 5Y [10Y - more Total	Japan													



		ments exposures by country of 1.P. Morgan Bank Luxembourg S.A												
		I.P. Morgan Bank Hixembourd S.A).				As of 30/06/2018							
						Dire	ct exposures							
				On balance sl	hoot		ct exposures		Deriva	tives		Off balan	nce sheet	-
	(mln EUR)		<u> </u>	On Dalance Si	neet.				Deliva	luves		OII Dalai	ice sneet	-
												Off-balance sl	heet exposures	
								Derivatives with po	sitive 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)									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 [3M - 1Y [1Y - 2Y [2Y - 3Y	U.S.													
12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	-													
TO - 3M														
[3Y - 5Y] [5Y - 10Y]	China													
[10Y - more Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [Switzerland													
[10Y - more Total [0 - 3M [
3M - 1Y 1Y - 2Y 2Y - 3Y	Other advanced economies													
[3Y - 5Y [5Y - 10Y [10Y - more	non EEA													
Total [0 - 3M [
11 - 2Y 12 - 3Y 12 - 3Y 13 - 5Y 15 - 10Y 10Y - more	Other Central and eastern Europe countries non EEA													
Total														
[3M - 1Y [1Y - 2Y	Middle East													
[10Y - more Total [0 - 3M [1													
[3M - 1Y [Latin America and the Caribbean													
l 10Y - more Total														



General governments exposures by country of the counterparty

		1.P. Morgan Bank Luxembourg S.A												
							As of 30/06/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po	sitive fair value	Derivatives with	n negative fair value	Off-balance si	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)	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 [Africa													
To -3M	Others													

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 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 records cover or view consoures to central, recording all cases are designed and case of the control of the counterparts with full or cartial coverment cuarantees.

(3) The basks disclose the exposures in the "Financial assets held for tradition" confloid after offsettime the cash short oxidions have to the exposures to central, recording to the exposures of the exposures to the exposures to exposure t

(5) Rediand countries not exported separately not one TEAL Stratel. Known Rediands.

Rediands.

Other advanced non EEAL Stratel. Known, PK Mecadonia, Mortenegro, Serbia and Turkey,
Other CEF one EEA. Hibania, Bosnia and Herzeoprina, PK Mecadonia, Mortenegro, Serbia and Turkey,
Middle Sest: Barran. Diltod. Iran. Iran. Jordan. Kurvalt. Lebanon. Libra. Ornan. Catar. Saud. Arabia. Sudian. Svria. United Arab Emirates and Yemen.

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