

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 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	21,234	22,516	22,444	22,283	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	21,234	22,516	22,444	22,283	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	21,234	22,516	22,444	22,283	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	21,234	22,516	22,444	22,283	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	34,215	37,687	37,553	39,894	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	34,215	37,687	37,553	39,894	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	125,393	107,887	116,188	114,597	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	125,393	107,887	116,188	114,597	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	16.93%	20.87%	19.32%	19.44%	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	16.93%	20.87%	19.32%	19.44%	(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	16.93%	20.87%	19.32%	19.44%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.93%	20.87%	19.32%	19.44%	(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	27.29%	34.93%	32.32%	34.81%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	27.29%	34.93%	32.32%	34.81%	(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	440,988	354,435	412,815	403,900	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	4.82%	6.35%	5.44%	5.52%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



## Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	21,234	22,516	22,444	22,283	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	21,234	22,516	22,444	22,283	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	440,988	354,435	412,815	403,900	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	440,988	354,435	412,815	403,900	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.82%	6.35%	5.44%	5.52%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.82%	6.35%	5.44%	5.52%	[A.2]/[B.2]	



# 2023 EU-wide Transparency Exercise Capital J.P. Morgan SE

			A 6 20 /00 /2022	A ( 24 /42 /2022	4	4 ( 20 /05 /2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2022 34,215	As of 31/12/2022 37.687	As of 31/03/2023 37,553	As of 30/06/2023 39,894	C 01.00 ((0010.0010)	REGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying		- ,			C 01.00 (+0010,c0010)	
	A.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	21,234	22,516	22,444	22,283		Article 50 of CRR
	A.1.1	instruments)	7,274	7,271	7,271	7,271	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	1,089	2,325	2,325	2,325	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	32	36	39	30	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	14,067	14,069	14,069	14,069	C 01.00 (r0200,c0010)	Articles 4(117) and 25(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 (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 94 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,113	-1,033	-1,108	-1,258	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)  (-) DTAs that rely on future profitability and do not arise from temporary differences net of	-29	-29	-34	-36	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A.1.9	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 (r0380,c0010)	Articles 36(1) point (d), 40 and 199 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-69	-75	-85	-86	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 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of ORR; Articles 36(1) point (k) (ii), 343(1) point (b), 1,343(1) point (b), 344(1) point (b) and 256 of ORR; Articles 36(1) point k) (ii) and 379(3) of ORR; Articles 36(1) point k) (iv) and 153(4) of ORR.  36(1) point k) (iv) and 153(8) of ORR and Articles 36(1) point k) (iv) and 155(4) of ORR.
	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 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR
	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 CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-17	-46	-32	-31	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B		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		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,c0010)	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,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (r0590,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	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)	21,234	22,516	22,444	22,283	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	12,980	15,171	15,108	17,611	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	12,980	15,171	15,108	17,611	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		0	0	0	0	$\begin{array}{c} \text{C01.00 } \left( \text{e0240,c0010} \right) + \text{C 01.00} \\ \left( \text{e0232,c0010} \right) + \text{C 01.00 } \left( \text{e0930,c0010} \right) + \text{C} \\ \text{01.00 } \left( \text{e0940,c0010} \right) + \text{C 01.00 } \left( \text{e0950,c0010} \right) + \text{C} \\ \text{01.00 } \left( \text{e0940,c0010} \right) + \text{C 01.00 } \left( \text{e0950,c0010} \right) + \text{C} \\ \text{01.00 } \left( \text{e0970,c0010} \right) + \text{C 01.00 } \left( \text{e0974,c0010} \right) + \text{C} \\ \text{01.00 } \left( \text{e0972,c0010} \right) + \text{C 01.00 } \left( \text{e0974,c0010} \right) + \text{C} \\ \text{01.00 } \left( \text{e0972,c0010} \right) + \text{C 01.00 } \left( \text{e0974,c0010} \right) + \text{C} \\ \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	125,393	107,887	116,188	114,597	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)	
CARTE DATE OF THE PARTY OF THE	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	16.93%	20.87%	19.32%	19.44%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.93%	20.87%	19.32%	19.44%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	27.29%	34.93%	32.32%	34.81%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	21,234	22,516	22,444	22,283	[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.4.3.0).0)]	
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	16.93%	20.87%	19.32%	19.44%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Tamb 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)	

<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital instruments that are not eliable from a reculatory coint of view at the recording data are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CORE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g., in their Pillar 3 disclosure



#### Overview of Risk exposure amounts

		RWAs			]
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	34,048	31,481	33,627	33,523	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, s002) + C 08.0
Of which the standardised approach	34,048	31,481	33,827	33,523	C 02.00 (r0050, 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>	30,638	24,996	27,635	27,736	C 07.00 (r0090, c0220, s001) + $C$ 07.00 (r0110, c0220, s001) + $C$ 07.00 (r0130, c0220, s001) + $C$ 08.01 (r0040, c0260, s001) + $C$ 08.01 (r0050, c0260, s001) + $C$ 08.01 (r0050, c0260, s002) + $C$ 08.01 (r0040, c0260, s002) + $C$ 08.01 (r0050, c0260, s002) + $C$ 08.01 (r0040, c0260, s002) + $C$ 08.01 (r0050, c0260, s002) + $C$ 08.01 (r0040, s002) + $C$ 08.01 (r04
Credit valuation adjustment - CVA	5,842	4,368	4,776	5,107	C 02.00 (r0640, c0010)
Settlement risk	223	230	199	135	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	528	494	508	501	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	43,825	36,010	38,268	36,190	C 02.00 (r0520, c0010)
Of which the standardised approach	43,825	36,010	38,268	36,190	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	347	438	305	266	C 19.00 (10010, cds01)*12.5+C 20.00 (10010,cds0)*12.5+MAXI(C 24.00(10010, cd090),C 24.00(10010,cd100),C 24.00(10010,cd110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	7,805	7,805	8,760	8,760	C 02.00 (r0590, c0010)
Of which basic indicator approach	7,805	7,805	8,760	8,760	C 02.00 (r0600, 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 (10620, c0010)
Other risk exposure amounts	2,484	2,502	2,215	2,645	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	125,393	107,887	116,188	114,597	

<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 CVA)' and Securitisations' section.



# 2023 EU-wide Transparency Exercise Market Risk

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	SA						М									IM					
			VaR (Memoran			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE  ALL PRICE RISKS CA FOR CT		RISKS CAPIT FOR CTP	TAL CHARGE		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	LASI	TOTAL RISK EXPOSURE AMOUNT		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE	TOTAL RISK EXPOSURE AMOUNT URE
	As of 30/09/2022	As of 31/12/2022				As of 30	09/2022									As of 31/1	2/2022				
Traded Debt Instruments	38.098	31.462	0	0	0	0							0	0	0	0					
Of which: General risk	12,844	10,830	0	0	0	0							0	0	0	0					
Of which: Specific risk Equities	20.278 5,625	17.558 4,501	0	0	0	0							0	0	0	0					
Of which: General risk	2.243	1,858	0	0	0	0							,	0	0	0					
Of which: Specific risk	2.527	2.076	ŏ	0	ő	ő							ŏ	o o	ŏ	0					
Foreign exchange risk	0	0	ō	0	ō	0							0	ō	ō	0					
Commodities risk	0	0	0	0	0	0							0	0	0	0					
Total	43,723	35,964	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 0	0
	As of 31/03/2023	As of 30/06/2023				As of 31,	03/2023									As of 30/0	6/2023				
Traded Debt Instruments	33,314	31,227	0	0	0	0							0	0	0	0					
Of which: General risk	11,025	11,332	0	0	0	0							0	0	0	0					
Of which: Specific risk	19,001	17,237	0	0	0	0							0	0	0	0					
Equities	4,903	4,889	0	0	0	0							0	0	0	0					
Of which: General risk	2,085	2,138	ŏ	ő	ŏ	ő							o o	ŏ	ŏ	ő					
Of which: Specific risk	2.298	2.377	0	0	0	0							0	0	0	0					
Foreign exchange risk	0	0	0	0	0	0							0	0	0	0					
Commodities risk	0	0	0	0	0	0							0	0	0	0	0	0		0 0	
Total	38,217	36,116	. 0	. 0	. 0	0	0	. 0	0	0	U U		. 0	. 0	. 0	0	_ 0	U	0	0 0	0

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 349(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



		Standardised Approach											
			As of 30/09/	2022			As of 31	12/2022					
		Original Exposure <sup>s</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>4</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions				
r	(min EUR. %) Central governments or central banks	99,178	99,178	839		83.286	83,286	964					
	Regional governments or central banks	140	99,170	039		95	03,200	204					
	Public sector entities	1,573	1,566	215		1,358	1,351	199					
	Multilateral Development Banks	26	26	3		23	23	4					
	International Organisations	154	154	ō		66	66	i i					
	Institutions	77.281	46,992	4.624		69.006	53.139	4,771					
	Corporates	107.858	68.040	53,733		94.394	57,969	46,447					
	of which: SME	0	0	0		0	0	. 0					
	Retail	0	0	0		0	0	0					
Consolidated data	of which: SME	0	0	0		0	0	0					
Consolidated data	Secured by mortgages on immovable property	1,758	1,729	612		1,756	1,721	609					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	205	163	240	14	132	119	172	11				
	Items associated with particularly high risk	1,403	1,237	1,856		1,244	998	1,497					
	Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	0		0				0					
1	Collective investments undertakings (CIU)		0				0						
	Equity Other exposures	2 447	2 447	2 447		1.685	1.685	1,685					
	Other exposures Standardised Total <sup>2</sup>	292.025	221,675	64,569	234	253.048	200,456	56,350	256				
								30,330	230				
		(2) Original exposure, unlike Exposure valu	e, is reported before taking int	account any effect due to cres	St convenion factors or credit :	nik mitioation techniques (e.g. s	ubstitution effects).						

\*\*Good or common unificial focus or side, a second lafter take in the contract or office of an used for convenient focus or could not desirable the focus of the contract of t

		"Stating from the 2023 exercise, value adjustments and provisions for the consolidated data include general could risk adjustments, for the consolidated data notice general could risk adjustments, for the consolidated data provided the adjustments, for the consolidated data and could represent the could represe											
					Standardised A	pproach							
			As of 30/09	2022			As of 31;	12/2022					
		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	94,101	94,101	342		77,649 96	77,649 96	409					
	Regional governments or local authorities Public sector entities	140 505	140	0		96 397	96 397	0					
	Public sector entities Multilateral Development Banks	303	303	0		397	397						
	International Organisations	, a	i i	0		ů	0	0					
	Institutions	6.446	6.283	301		6,995	6,710	267					
	Corporates	6,620	4,831	4,359		4,532	2,983	2,775					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
GERMANY	of which: SME	0	0	0		0	0	0					
OLIVIDAN	Secured by mortgages on immovable property	31	31	11		47	46	16					
	of which: SME Exposures in default	34	24	0		24	24	0					
	Exposures in default  Items associated with particularly high risk	24	24	30	0	15	12	30					
	Covered bonds			0		10	0	10					
	Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Other exposures	0				0	0	0					
	Standardised Total <sup>2</sup>				7								

		(2) Total value adjustments and provision	s per country of counterparty of	ocludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised Ap	proach			
			As of 30/09/	2022			As of 31;	12/2022	
	(min PER %)	Original Exposure <sup>t</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 enverments or central tasks Resilical converments or local authorities Public extra entities Militational Development Banks Indifficulties Development Banks Indifficulties Organizations Control organizations Cont	3 0 0 13,807 32,22 0 0 0 814 919 129 0 0 0 0	3 0 0 0 0 18,887 19,079 0 0 0 0 796 9 9 303 0 0	0 0 0 0 394 7,000 0 0 0 222 242 454 454 0 0 0		4 0 0 0 26,737 28,242 0 0 782 9 328 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 0 0 0 0 0 25,727 15,222 0 0 0 0 214 0 0 0	0 0 0 0 535 5,683 0 0 0 220 0 13 322 0 0 0	
	Charden Cond Tabel				22				26

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.											
					Standardised A	pproach							
			As of 30/09/	2022			As of 31;	/12/2022					
		Original Exposure <sup>t</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	Control Conservation Control C	0 0 0 31,297 2,688 0 0 133 139 9 9 9	0 0 0 0 6,659 1,416 0 0 0 122 0 0 0 0 0 0 0	0 0 0 1,370 1,396 0 0 6 6 0 7,1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 14,845 0 0 0 152 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5.512 812 812 0 0 0 0 0 45	799 0 0 0 53 3 0 67 0 0	0				
	Standardised Total <sup>2</sup>	2,417	2,717	2,110	25		1,003	1,002	4:				

					Standardised A	pproach			
			As of 30/09/	2022			As of 31,	12/2022	
		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	1,797	1,797	9		2,277	2,277	48	
	Regional governments or local authorities		0 546	0					
	Public sector entities Multilateral Development Banks	546	546	29		337	337	11	
	Multilateral Development Banks International Organisations								
	International Organisations Institutions	11,006	8,882	820		7,577	6.011	671	
	Corporates	7.984	6.101	5.871		7,791	5.694	5.221	
	of which: SME	.,	0	0		1,110	.,	0	
	Retail	0	0	ō		ō	ō	ō	
FRANCE	of which: SME	0	0	0		0		0	
FRANCE	Secured by mortgages on immovable property	168	166	58		178	175	61	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	7	11	0	9	7	11	0
1	Items associated with particularly high risk	1	1	2		1	1	2	
	Covered bonds	0	0	0		0		0	
1	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU)	9	0	0		0		0	
1	Equity Other exposures	0							
	Other exposures Standardised Total <sup>2</sup>	0	0		45			0	40

"Obtainal exposure, unlike Exposure value, is recorded before takino into account any effect due to credit convenion faction or codit risk mitisation techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.



# EBA 2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach 1.P. Morgan SE

				Standardised A	proach			
		As of 30/09/	2022			As of 31/	12/2022	
Ori	ginal 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>
	551 0.2 0.2 0.2 1.27 8,460 0.0 0.0 0.0 67 7.362 0.0 0.0 0.0	SS1 0 55 0 0 127 7.749 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 111 0 22 7,780 0 0 0 0 0 0 0 427 0 0	0	687 0 67 0 95 7,241 0 0 0 65 151 0 0	687 0 0 0 0 95 6,652 0 0 0 0 0 6 655 6 6 6 6 6 6 6 6 6 6 6 6	0 0 12: 0 23: 6,705 0 0 0 0 0 977 145 0 0	۰
	o.	0 52 0 0 127 8,440 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Original Exposure* Exposure Value*  552 62 62 63 127 127 127 60 60 60 60 60 60 60 60 60 60 60 60 60	SS   SS   SS   SS   SS   SS   SS   S	As of 30 (9) 2022  Original Expenses*  Expenses Value*  This expenses amount  Value of justicents and provides a financial and provides a financia	Coliginal Exposure*   Exposure Value*   Value exposure amount   Value exposu	As of 30 (90) 2022 As of 21/ Original Exposure* Exposure Value* this exposures amount. Value exposure	As of 30 (90 ) 2022  Original Exposure*  Exposure Value*  State exposures amount  Value exposures amount  Value exposures amount  Original Exposure*  Exposure Value*  Risk exposures amount  Original Exposure*  Exposure Value*  Risk exposures amount  Original Exposure*  Exposure Value*  Risk exposures amount  Original Exposure*  Original Exposur

					Standardised A	pproach					
			As of 30/09	2022			As of 31	12/2022			
		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 BUR. %)										
	Central governments or central banks	453	453	5		600	600	5			
	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							
	Institutions	2,669 4,905	1,516 3.286	330 3.190		4,522 4,277	2,825 2.616	587 2.582			
	Corporates	4,905	3,286	3,190		4,2//	2,616	2,582			
	of which: SME		0	0				0			
	Retail of which: SME		u u	0		0		0			
NETHERLANDS	of which; site Secured by mortgages on immovable property			0		0					
	of which: SME			0							
	or which; sine Exposures in default				0						
	Items associated with particularly high risk	354	354	531	Ů	363	363	544			
	Covered bonds	357	334	331		303	303				
	Claims on institutions and corporates with a ST credit assessment	ı .	i i			ů		l ő			
	Collective investments undertakings (CIU)	0		0		n n		0			
	Equity	i o	0	i i		ō	i i	ō			
	Other exposures	i o	0	i i		ō	i i	ō			
	Standardined Tetal <sup>2</sup>				5						

					Standardised Ap	pproach			
			As of 30/09/	2022			As of 31	12/2022	
	(mb 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>
ITALY	Coult of occurrence to come at Jahan's  Residual conversative the local activities  Residual conversative the local activities  Residual conversations  International Constitutions  International Constitutions  International Constitutions  International Constitutions  International Constitution  International	311 0 41 0 773 4833 60 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31 0 41 0 766 3,669 3 0 0 0 3 45 7 7 0 0 0	10 0 41 0 0 207 3,684 0 0 0 0 1 1 0 0 67 11 0 0	0	36 0 27 7 0 0 471 6,003 0 0 0 0 4 4 0 0 0 0	36 0 27 0 44-4 4,736 0 0 0 3 3 0 0 0 0 0	111 0 0.25 0 0 0 118 4,767 0 0 0 1 1 0 0 0 5 0 0 0	۰
	Standardised Total <sup>2</sup>				8				8

O'Channel exposure, untiles becouve value in recorded before takins into account any effect due to credit convenion factors or credit risk initiation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for scurrination opposes but includes general credit risk adjustments.

		(4)										
					Standardised Ap	proach						
			As of 30/09/	2022			As of 31;	12/2022				
		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 Regional governments or local authorities Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks International Grounisations	0	0	0		0	0	0				
	Institutions Corporates	557 10,231	450 3,924	128 3,947		453 6,371	299 3,825	87 3,904				
	of which: SME Retail	0	0	0		0	0	0				
SPAIN	of which: SME Secured by mortuoues on immovable property of which: SME	0	0	0		0	0	0				
	Exposures in default Items associated with particularly high risk	0	0	0	0	0 5	0	0	0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU) Equity Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup>				18				15			

		(2) lote value explainments and provisions per country or counterpeny excuses move for secumenation exposures our induces general creat risk adjustments.									
					Standardised A	pproach					
			As of 30/09	2022			As of 31	/12/2022			
		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, %)										
SWEDEN	Control consuments or central hashes  Residuated consuments to be all artification  Residuated protections of the second consumers to be a second	25 0 0 0 0 0 0 1,172 2,383 0 0 0 0 0 0 0	25 0 177 0 0 599 1,637 0 0 0 0 0 0 0 0	255 0 0 104 1,661 0 0 0 0 0 1 1 0 0 0 0 0 0	0	111 0 316 0 0 0 357 2,996 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 316 0 0 271 1,655 0 0 0 0 0 0 0 0 0 0	111 0 63 0 0 62 1,647 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	C		
	Standardised Total <sup>2</sup>				21				21		

		** Contrate associate, unione consister value, in reconstancement surrou area account, any enterior our to order confirmation or colour man enterior account any enterior our to order confirmation or colour man enterior extrated										
					Standardised A	proach						
			As of 30/09/	2022			As of 31,	/12/2022				
		Original Exposure Value* Risk exposure amount Value adjustments and providents* Exposure Value* Risk exposure amount Value adjustments and providents*										
	(mh EUR, %) Central governments or central banks	1,496	1,496	0		1,120	1,120	0				
	Regional governments or local authorities Public sector entities Mulfilateral Development Banks	0	0	0		0	0	0				
	International Organisations Institutions	0 118 513	0 118 263	0 44 263		0 94 492	0 94 238	0 35 219				
	Corporates of which: SME Retail	513 0 0	.263 0 0	263 0 0		49.2 0 0	238 0 0	0 0				
AUSTRIA	of which: SME Secured by mortoaces on immovable property	0	0	0		0	0	0				
	of which: SME Exposures in default Items associated with particularly high risk	0	0	0 2	0	0	0	0	0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakinos (CIU) Equity Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>2</sup>				2				2			

					Standardisc	d Approach					
			As of 31,	03/2023			As of 30,	06/2023			
	(min BUR. %)	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 and provisions		
	Central governments or central banks	96,198 96,198 609 98,401 98,401 625									
	Regional governments or local authorities	128	128	0		125	125	0			
	Public sector entities	1,537	1,527	207		1,308	1,298	165			
	Multilateral Development Banks	35	35	2		36	36	3			
	International Organisations	100	100	0		125	125	0			
	Institutions	86,586	57,106	5,364		79,278	52,932	5,654			
	Corporates	100,513	63,776	49,878		100,138	61,846	49,723			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
Consolidated data	of which: SME	0	0	0		0	0	0			
Corisonaatea aata	Secured by mortgages on immovable property	1,641	1,615	569		1,759	1,738	614			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	205	136	187	17	276	229	294	19		
	Items associated with particularly high risk	1,635	1,429	2,144		1,412	1,266	1,899			
ı	Covered bonds	0	0	0		0	0	0			
ı	Claims on institutions and corporates with a ST credit assessment	0									
	Collective investments undertakinos (CIU) Equity	2	2	2		2	2	2			
	Other exposures	2.344	2.344	2.344		2.017	2.017	2.017			
i	Other exposures Standardised Total <sup>2</sup>	290,924	224,396	61,305	217	284.877	220,015	60,998	251		
									271		
		(1) Original exposure, unlike Ex	sposure value, is reported befo	re taking into account any effect	t due to credit convenion facto	rs or credit risk mitigation techn	sques (e.g. substitution effects	1.			

					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	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	91.824	91.824	262		92,986	92,986	297	
	Regional governments or local authorities	128	128	0		125	125	0	
	Public sector entities	410	410	3		431	431	5	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,372	3,121	265		3,035	2,793	258	
	Corporates	5,072	3,518	3,170		4,634	3,262	3,075	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
OLIVIANI	Secured by mortgages on immovable property	45	45	16		49	49	17	
	of which: SME							22	
	Exposures in default	15	11	11	4	15	15	22	
	Items associated with particularly high risk	54	54	81		23	23	34	
	Covered bonds Claims on institutions and corporates with a ST credit assessment							0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)								
	Collective investments undertakings (CIU) Equity								
	Other exposures	o o		0		0	0	o o	
	Other exposures Strandardicad Total <sup>2</sup>	, and the same of		·	9			·	

(2) Original exposure, unlike Exposure value, in reported before taking into account any effect due to credit convenion factors or credit nick mitigation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for incurtination exposures but reducing general credit nick adjustments.

		(2) Total value adjustments and provisions per country or counterparty excludes those for inclusivestic exposures our includes general event raw adjustments.									
					Standardisc	d Approach					
			As of 31,	03/2023			As of 30,	/06/2023			
		Original Exposure* Exposure Value* Risk exposure amount. Value adjustments and provisions* Original Exposure* Exposure Value* Risk exposure amount. Value adjustments and provisions*									
	(min BJR, %) Central governments or central banks	4	4	0		3	3	0			
i	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	2	2	2		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	32,075	32,075	642		25,671	25,671	513			
	Corporates	31,570	18,378	6,568		28,274	15,939	5,641			
	of which: SME	0		0				0			
	Retail	0									
UNITED KINGDOM	of which: SME Secured by mortisages on immovable property	749	733	258		773	763	270			
	of which: SME	140	,,,,	1.00		,,,	,,,,	270			
	Exposures in default	9	8	13		13	12	14	2		
	Items associated with particularly high risk	292	224	335		225	212	319			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
I	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
i	Other expenses	0	0	0		0		0			
	Standardised Total <sup>2</sup>				24				17		

(1) Original exposure, untile Exposure value, in reported before taking into account any effect due to need convenient factors or readst risk intigation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of coordeparty encludes those for securitisation exposures but includes general needs risk adjustments.

		(2) Total value adjustments ar	d provisions per country of co	unterparty excludes those for se	cuntisation exposures but inclu	des general credit reix adjustme	ints.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
		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	Control Contro	0 0 0 0 2,8,851 2,474 0 0 0 174 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 1,428 0 0 0 0 2 2 5 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,232 1,337 0 0 61 0 3 75 0 0 0 0	1	0 0 0 27,463 2,394 0 0 0 176 0 0 0 0 0 0 0	0 0 0 0 0 0 0 1,3022 1,3022 0 0 0 174 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,668 1,278 0 0 0 62 2 0 0 0 0 0 0 0	
	Standardised Total <sup>2</sup>				23				18

		(4) това изменентальных выприментальных постатерых частовых почетых выприментальных реализации.								
					Standardisc	d Approach				
			As of 31,	03/2023			As of 30	/06/2023		
		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 BJR, %) Central governments or central banks	450	450	26		121	121	26		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	490	490	22		373	373	21		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	9,005	7,053	708		10,347	7,487	690		
	Corporates	7,246	5,488	5,065		8,178	5,673	5,306		
	of which: SME Retail	0		0		0		0		
	of which: SME	0						0		
FRANCE	Secured by mortgages on immovable property	187	180	63		194	192	67		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	11	11	16	0	0	0	0	0	
	Items associated with particularly high risk	4	4	6		7	7	10		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0		0		0		0		
	Collective investments undertakings (CIU)	0		0		0		0		
	Equity Other exposures	0								
	Other exposures Standardised Total <sup>2</sup>	, and the same of	0	0	38	0			20	

38
(3) Original exposure, utilitie 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) Total value adjustments and provisions per country of counterparty exclude those for executivation exposures but includes permand credit risk adjustments.

	J.F. Hulgali JL											
					Standardise	d Approach						
			As of 31,	03/2023			As of 30,	06/2023				
	(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>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
LUXEMBOURG	Central queezments or central salania Seguinal queezments de bod sathorités seguinal queezments de bod sathorités Heillisted a Produiment Ennis Ententralisal Franchisal Franchi	660 0 0 0 0 0 118 8,613 0 0 0 0 63 226 0 0 0 0	660 0 SS 0 QU 1188 7,7522 0 QU 0 QU 0 QU 0 QU 0 QU 0 QU 0 QU 0 QU	0 0 12 0 330 7,543 0 0 0 0 95 250 0 0 0	0	654 0 68 0 1,75 6,807 0 0 0 108 228 0 0 0 0 0 0	654 0 77 0 0 1765 7,466 0 0 0 0 0 85 166 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 11 0 88 7,480 0 0 0 0 127 225 250 0 0 0	1			
	Standardised Total <sup>2</sup>	19 21										
	(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) Total value adjustments and provisions per country of counterparty excludes those for securitarition exposures but includes general credit risk adjustments.									
				Standardise	d Approach					
		As of 31,	/03/2023			As of 30,	06/2023			
(mb BJR, %)	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>		
Control concentration or central charles ( Recipical devices and the Paris althoughts)  Recipical devices and the Paris althoughts  Health of the Paris and the Paris althoughts  Health of the Paris and the Paris	800 6 4.811 4.336 6 6	0 0 3,002 2,910 0 0	2 0 0 641 2,923 0 0 0 0 0 925	0	634 0 8 8 9 0 0 3,588 4,654 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	634 0 8 0 2,097 3,351 0 0 0 0 0 0 0 0 0	3 0 2 0 460 3,343 0 0 0 0 0 947	o o		

					Standardisc	d Approach			
			As of 31/	03/2023			As of 30/	06/2023	
	(mb BUR, %)	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>
ITALY	Control ownerments or control shahes Residual ownerments or hord arthrottes Residual ownerment with the shahes Residual ownerment thanks Healthcard Deviduament thanks Healthcard Deviduament thanks Institutions John Control Joh	32 0 0 34 0 0 0 521 5,736 0 0 0 3 0 0 66 3 3 0 0 0 0	32 0 34 0 0 514 4,500 0 0 0 3 3 0 0 17 3 0	8 0 32 0 0 1577 4,418 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0		41 0 0 6 0 0 4 5,784 5,784 0 0 15 0 0 17 7 7 7 0 0 0 0	41 0 16 0 0 536 4412 0 0 0 0 0 7 7 0 0 0 0	111 0 0 14 14 0 0 0 147 4,421 0 0 0 5 0 1 10 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total <sup>2</sup>				9				2

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk mitigation tuchniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit adjustments.

Control department to control bearing.  Relicated departments or local authorities.  Public social medicine dispersion of the department o	Original Ex	ixposure <sup>1</sup>	As of 31/ Exposure Value <sup>1</sup>		Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>		Risk exposure amount	Value adjustments a provisions <sup>2</sup>
Control covernments or central banks Revious overnments or local authorities Public sector entities Multilateral Development Banks International Organizations Institutions Cornorates of which: 595	Original Ex	ixposure <sup>1</sup>	Exposure Value <sup>1</sup> 0 0 9	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>
Contral onverments or central hanks Recipional converments or local authorities Public sector entities Multilateral Devolumente Banks International Oroanisations Institutions Coronates of mixti: SHE		0 0 9	0 0 9	0 0 2		0	0	0	
Rosional covernments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Congretae of which: SHE		0	0 0	0 0 2		0 0	0	0	
SPAIN  of which: SHE Secured by mortases on immovable except of which SHE Exposures in default Items associated with particularly high risk Convex beads.  Collective investments undertakinss (CIU) Equilibrium of the convex of the collective investments undertakinss (CIU)	il assessment	0 380 5,861 0 0 0 0 0 2 0 0	0 257 3,371 0 0 0 0 0 0	0 93 3,437 0 0 0 0 0 0		11 0 0 375 5,800 0 0 0 0 0 0	111 0 0 289 3,209 0 0 0 0 0 0 0 0 0 0	2 0 0 101 3,236 0 0 0 0 0 0 0 0	

		(2) Total value adjustments an	d provisions per country of co	interparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardisc	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(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 ar provisions <sup>2</sup>
	Central covernments or central banks Recional covernments or local authorities Public sector entities Mutilateral Development Banks International Oroanisations	8 0 351 0 0	8 0 351 0	8 0 70 0		10 0 228 0 0	10 0 228 0 0	10 0 46 0 0	
SWEDEN	Institutions Corporates of which: SME Retail of which: SME	894 3,359 0 0	368 2,252 0 0	72 2,268 0 0		961 3,320 0 0	397 2,111 0 0	76 2,112 0 0	
SWEDEN	Secured by mortgages on immovable property of nitic: SE Exposures in default Items associated with earticularly high risk Covered bonds	0 0 0 1	0 0 1 0	0 0 1 2	0	0 0 0	0 0 0	0 0 0 1	
	Claims on institutions and corrorrates with a ST credit assessment Collective investments undertakinos (CIU) Equity Other exposures	0 0 0	0 0 0	0 0 0	20	0	0 0 0	0 0 0	

		(2) Total value adjustments ar	d provisions per country of co	unterparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardisc	d Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		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 BJR, %) Central governments or central banks	1,806	1,806	0		3,392	3,392	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0		0		0			
	International Organisations	0	0	0		0	0	ō	
	Institutions	164	164	61		169	169	69	
	Corporates	495	238	219		484	251	231	
	of which: SME Retail	0		0		0			
AUSTRIA	of which: SME	0	0	0		0	0	0	
AUSTRIA	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		9	9	14	
	Items associated with particularly high risk	0		0		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	0	0	0		0	0	0	
	Other exposures				1				



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31,	/12/2022		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expo	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		

<sup>(1)</sup> 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) 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,	/03/2023					As of 30	/06/2023		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expo	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		

<sup>(1)</sup> 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) 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

	i						J.P. Morgan SE							
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance s	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets 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	
[ 0 - 3M [	Austria	0 1 18 0 323 0 45	0 26	0 1 18 0 323 0 49	0	(	0 0 0	0 0 0 0 0		0 0 0 0	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 [	Belgium	22 6 354 37 173	0 1 4 0 49 5 5	0 4 27 0 354 37	0	(	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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		
Total  [0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more Total	Bulgaria	371	02	334	·			ū		·		·		
[ 0 - 3M [	Cyprus	8 0 0 0 11	2 0 0 0 0 0 0 11	8 0 0 0 0 0 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	0 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 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     15Y - 10Y     10Y - more	Czech Republic	147	0 0 4 0 0 0 0 0	0 0 147 0 0 0 0	0	(	0 0 0	000000000000000000000000000000000000000	0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000		
Total	Denmark	43 43 6 6 67	0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 43 0 0 0 0 67 0	0 0 0 0	(	0 0 0	0 0 26 1 6 5 0 1 1 2 2 2 2	4 0 125 8 620 220 739	0 0 0 13 138 0 0	430	000000000000000000000000000000000000000		
Total	Estonia	0 0 0 0	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 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	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		



General governments exposures by country of the counterparty

1 P. Morgan SF

							J.P. Morgan SE							
							As of 31/12/2022	1						
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off bala	ice sheet	
	,											Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	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 [	Finland	0 26 99 55 47 47 85 3	0 26 99 56 47 85 3 3	0 26 99 56 47 85 3 3 316	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 13 36 107 114 0 1,420 1,695	739 395 646 1.258 2.164 1.121 5.626 11,949	142 14 48 9 1.275 0 52 1,539	1.458 643 2.668 5.844 3.350	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M [ f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f [3Y - 5Y f f 5Y - 10Y f 10Y - more Total	France	2 7 7 7 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	2 75 39 104 347 386 658	2 75 39 104 347 391	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 46 101 219 0 7 373	0 4 2.506 3.929 33 2.687 73 <b>9,233</b>	14 46 319 52 196 0 46 <b>672</b>	100 3.000 4.536 593 1,079 3.129 418	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	250 250 250 38 89 361 426 315 1,931	250 427 83 69 361 481	250 427 83 69 361 426 315	0 0 0 0	(	0 0	1 11 98 1 294 0 830 1,285	1.825 62 1,401 267 2.698 2.671 1,411 10,335	2 82 89 0 122 0 699	2.406 853 1,051 224 286 630	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0
10 - 3M     10 - 3M     13M - 1Y     11Y - 2Y     12Y - 3Y     13Y - 5Y     15Y - 10Y     110Y - more   Total	Croatia	Ajou	2,500	1,55.	·			1,600	10,555	<i></i>	ojs11	·		331
Total	Greece	132 0 0 0 0 0 0	119 0 0 0 0 0 0	132 0 0 0 0 0 0 0	0 0 0 0 0	(	0 0 0 0 0	0 0 0 0 37 0	0 0 0 0 747 0	2 0 26 0 0 242 7 277	1.109 0 534 0 0 1,067 8000 3,510	0 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	Hungary	0 24 0 0 0 35 0	0 24 0 0 0 34 0	0 24 0 0 0 0 35 0	0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 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 [	Ireland	99 0 0 0 23 23 4 4	58 0 0 0 0 0 23 0 4	0 0 0 0 23	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 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   Tota	Italy	28 159 159 196 666 67 726 500	26 1158 169 338 196 666 720 500	196 666 726 500	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 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 1 0	0 0 0 0 12 0 19	0 0 0 0 0 0 0	0 0 0 0 0 0 78 78	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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   Tota	Latvia	2,614	2,007	2,012	v				3.	,	76			



General governments exposures by country of the counterparty

1 P. Morgan SF

							J.P. Morgan SE							
							As of 31/12/2022	2						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
	, , ,											Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	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)	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 [	Lithuania	0 15 0 0	0 0 17 0 0 0 0 0 0	0 0 19 0 0 0	0 0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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 0 1 1 0 0 340 342	0 0 1 1 1 0 0 341	0 0 1 1 0 0 340	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 27 68 81 540 0 37 754	0 1.121 1.089 961 2,487 2.283 523 8,463	0 0 0 0 0 0 944	0 0 0 0 0 0 4.483	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Malta													
10 - 3M	Netherlands	0 25 88 88 81 9	0 29 0 89 0 0 1 9 80 19 98	0 29 89 0 80 19 98	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 0 0 0 0 0	0 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	Poland	12 6 22 24 8	12 0 4 28 24 29 20 20 20 20 20 20 20 20 20 20 20 20 20	12 0 4 28 24 8 0	0	(	000000000000000000000000000000000000000	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 0 0 0 0 0 0 0 0 0 0 0 0 0 0
TOY - more	Portugal	7 7 7 7 3 3 5 185 7 8 3 8	78 38	0 71 35 9 185 78 38	0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
TOY - more	Romania	410 410 41 11 12 22 17 17 6	41/ 0 4 5 6 6 10 10 28 7 17 0	41b 0 4 6 10 28 17 0	0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
100 - more	Slovakia	30 6 33 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 30 0	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10 - 3M    13M - 1Y    11Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    10Y - more	Slovenia	28	28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 28 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0	0 0 0 0 0 533 533	320 800 0 0 0 0 2.552 3,682	0 28 84 0 0 0 374 485	0 287 530 0 0 0 3.632 4,448	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 31/12/2022							
						Dire	ct exposures	<u> </u>						
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	(min Edit)				Non-derivative financial as	sets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
			Total carrying amount of											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 [	Spain	22 130 15 451 233 612 1,473	4 23 130 19 387 233 612 <b>1,408</b>	19 451 233 612	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	0 0 0 0 0	0 0 0 0 0	4
[ 0 - 3M [	Sweden	24 292 313	0 0 10 128 0	0 0 24 292 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	9 33 3 3 3 4 10 10	2,039 2.156 291 149 59 105 173 4,972	0	2,769 1,632 2,018 15 36 0 2 6,471	0 0 0	0	44
[ 0 - 3M [	United Kingdom	0	0 0 0 0 0	0 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	000000000000000000000000000000000000000	0
[0 - 3M   [3M - 1Y   [11 - 2Y   [11 - 2Y   [12 - 3Y   [13 - 5Y   [15 - 10Y   [10 - more]]]	Iceland	000	1 0 0 0 0 0	1 0 0 0 0 0 0 2	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	000000000000000000000000000000000000000	0
[ 0 - 3M [ [ 3M - 1Y [	Liechtenstein											-		
Total  f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more  Total f 0 - 3M f	Norway	123 0 0 0 0 6 5 5	125 0 0 0 0 0 0	123 0 0 0 0 0 0 0 66 189	0 0 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 66 55 57 ( 238	31 932 4.474 5 771 2.257 1.760 0 10,225	5 15 0 0 9 87 0	3.256 1.606 630 247 406 1.217 0 7,362	0	0	34
[ 3M - 1Y [	Australia		A					733	39,223		7,502			
Total [0 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more Total	Canada	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
To - 3M	Hong Kong													



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance si	neet exposures	
			Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	,	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	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	17	17 0 0 0 0 0	17 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 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 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 [	U.S.	29 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	291 0 0 0 0 0 0 0 291	291 0 0 0 0 0 0 0	0 0 0 0	(0)	0 0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 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													
10-3M1 13M-171 13Y-271 13Y-371 13Y-371 13Y-371 13Y-1071 10Y-1071 12Y-271 12Y-271 13Y-371 13Y-571 13Y-571	Switzerland													
[10Y - more	Other advanced economies non EEA	110 0 0 0 0 0	110 0 0 0 0 0 0	110 0 0 0 0 0 0	0 0 0 0 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 0 0 0 0 0 0 0 0
[ 0 - 3M [	Other Central and eastern Europe countries non EEA		000000000000000000000000000000000000000	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	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [ 0 - 3M [	Middle East		0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	(	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		000000000000000000000000000000000000000
Total   Tota	Latin America and the Caribbean	U	U	U	U		V	U	0		U			



General governments exposures by country of the counterparty

1 P. Morgan SF

							J.P. Morgan SE							
							As of 31/12/2022	2						
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	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 amoun
[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		(				

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) or sovereign credit risk (i.e. CDS, financial quarantees) booked in all the accounting portfolio (on-off balance sheet). Interpe

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

Regions:

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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Gu

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Chana, Guinea, Guinea,

(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.



General governments exposures by country of the counterparty

		J.P. Morgan SE												
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	nce sheet	
										Off-balance sl	neet exposures			
				Non-derivative financial assets by accounting portfolio				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	Austria	26. ( 22. 9. 6. 24. 10. 783	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	262 0 20 99 62 245 103 <b>781</b>			0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	90 0 0 0 0 0 0	0 0 0 0 0	138 92 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Belgium	1- 18 18 77 49) 159 1,692	4 6 8 18 8 18 8 18 8 18 9 18 9 19 11 11 11 11 11 11 11 11 11 11 11 1	14 18 18 78 491 158 1,693 2,469			0 0 0 0 0 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 - 3M [	Bulgaria													
[ 0 - 3M [	Cyprus	11	1 1 5 5 5 5 6 6 6 6 6 6 6 7 7 17 0 7 2 35	1 5 0 6 6 17 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 - 3M [	Czech Republic	31 32 75	2 2 7 217 3 23	0 58 1 347 2 317 23 750	( ( (			(	0 0 0 0 0	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 [	Denmark	10- 2 2 4 4 4	0 0 1 1 4 104	0 1 104 23 0 48				( ( ) ( ( 4) 233 215	87 0 121 504 73 481 697	0 0 2 8 0 4 162	5 0 8 7 28 458 25 530	0 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	Estonia	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 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	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 30/06/2023												
						Direc	et exposures							
				On balance sl	neet	Direc	t exposures		Deriva	tives		Off balar	nce sheet	_
	(mln EUR)			On Buildinee 3	icci									-
												Off-balance sh	neet exposures	
					Derivatives with pos	sitive fair value	Derivatives with negative fair value							
		Total gross carning amount of non	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)											
			posicions	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at amortised cost					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income		Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]		143	143	143 0	0	0	0	6	349 662	2 4	745 1.665	0		
1 17 - 27 1 1 2Y - 3Y 1 13Y - 5Y 1	Finland	26 278 231	26 235 179	26 278	0	0	0	4	1.381 2.625	7 29	1.247 1.171 2.229	0		
Total		64 <b>742</b>	34	26 278 231 64 <b>742</b>	0	0	0	1.803 1,845	349 662 933 1.381 2.625 2.198 8.156	1.385 1,431		0		11
[0 - 3M] [ 3M - 1Y  [ 11 - 2Y  [ 22 - 3Y  [ 33 - 5Y  [ 107 - 107		798 442 231	641 13 3	788 442 231 420 1,019 1,419 786 5,116	0	0	0	0	138 24 6.214 1.338	0 0 0	4.365 130	0		
[ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [	France	788 442 231 420 1,019 1,419 786 5,116	305 1,019 1,419	420 1,019 1,419	0	0	0	0		0 0 1	796 299 2.896	0	(	
Total		786 5,116 1.765	786 4,187 979	786 5,116 1.265	0	0	0	529 529	2.450 1.288 11,482	586 <b>587</b>	299 2.896 958 <b>9,784</b>	0	0	3
[ 0 - 3M [		1,265 1,116 9 620 753 2,433	495 90 228	5,116 1,265 1,116 90 620 753 2,433 930 7,207	0	0	0	23	361 1.649 2,159 4.053 13.882 6.625 5,896 34,625	25 0	1,287 3,624 3,570 2,334 3,260 3,698 11,059 28,892	0		
[ 2Y - 3Y [	Germany	753 2,433	21 1,122 930	753 2,433	0	0	0	0 11	13.882 6.625	9 33	3.260 3.698	0		
[10Y - more Total [ 0 - 3M [		7,207	3,816	7,207	0	0	0	858	34,625	555	28,892	0	Č	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Croatia													
T3Y - 5Y														
[ 0 - 3M [ [ 3M - 1V [		47 73	47 73	47 73	0	0	0	0	0	0	0 502	0	(	
[ 1Y - 2Y [	Greece	3 2 3	3 2 1	3 2 3	0	0	0	0	0 0 502	0	0 0 502	0	0	
[5Y - 10Y [ [10Y - more Total		6 3 138	4 3	6 3 138	0	0	0	0 44	0 402 <b>904</b>	0 335 335	502 502 1,757 3,263	0		0
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y		0 36	0	0 36	0	0	0	0	97 0	0 0	3,263 38 0	0		24
[ 2Y - 3Y [ [ 3Y - 5Y [	Hungary	0	0	0 19	0	0	0	0	0	0	0	0		
F5Y - 10Y     F10Y - more   Total		12 5 <b>73</b>	12 2 47	12 5 <b>73</b>	0	0	0	0 0	0 0 97	0 0	0 0 38	0 0	(	0
[ 0 - 3M [		0 3 31	0 3 31	0 3 31	0	0	0	000	0	0 0	0 0	0		
[3Y - 5Y [  5Y - 10Y	Ireland	0 131 362	0 120 172	0 131 362	0	0	0	0	0 0	0	0 0	0	0	
[10Y - more		294 820 1.485	212 <b>538</b> 1,372	131 362 294 <b>820</b> 1,485	0	0	0	0	0	0	0	0		0 0
[ 3M - 1Y [ [ 1Y - 2Y [		366 364	1,372 366 364 597	1,465 366 364	0	0	0	0	0	0	0	0	0	
Total	Italy	131 322 820 1485 366 366 31 1586 1586 831 5414	597 186 228	1,405 366 364 597 186 1,586 831 5,414	0	0	0	0	11 0 37	0	0 0 54	0		
[10Y - more Total [ 0 - 3M [		831 5,414	831 <b>3,943</b>	5,414	0	0	0	2	49	2	54	0		1
TO - 3M	Latvia													
[3Y - 5Y [	Latvia													
f 10Y - more Total														



General governments exposures by country of the counterparty

		J.P. Morgan SE												
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
	(				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance s	neet exposures				
	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short	,										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	0 0 7 1 1 2	0 0 7 1 5	0 0 7 1 5 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 - 3M [	Luxembourg	2 2 3 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	2 3 0 0 0 0 11 <b>15</b>	2 3 0 0 0 0 0 11 15	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 9 6 63 119 211 323 731	0 301 954 151 0 295 20 <b>1,721</b>	2 0 0 1 20 5 901	0 402 201 301 843 472 166 2,384	0 0 0 0 0		0 0 0 0 0 0 0
[ 0 - 3M [	Maita													
[ 0 - 3M   13M - 17   13M - 17   11 - 27   12 - 37   137 - 57   157 - 107   107 - more  Total	Netherlands	25 144 3 3 3 29 677 285 <b>1.759</b>	3 333 182 326	29 141 3 332 292 677 285 1,759	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 584	1.195 3.839 2.917 4.168 967 7.169 7.517 27,772	0 0 0 0 0 599	3.447 592 275 970 1.024 5.798 3.382 15,487	0 0 0 0		0 0 0 0 0 0 0 0 0
Total	Poland	166 188 8 8 2 2 9 6 3 9 5 18	5 46 81 24 52 16	5 160 81 26 92 92 516	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	000000000000000000000000000000000000000	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 - 3M   [3M - 1Y   [1Y - 2Y   [2Y - 3Y   [3Y - 5Y   [5Y - 10Y   [10Y - more	Portugal	27 0 0 7 7 5 5	27 1 0 0 1 76 50	27 1 0 0 1 1 76 50 156	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		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	Romania	233 22 21 16 16 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	23 23 16 12 6 28	27 23 16 21 6 28 22 22	0 0 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	31 3 57 92	0 0 3 1 1 0 15 56	0 1 3 1 0 3 3 57 92	0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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   Total	Slovenia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 522	000000000000000000000000000000000000000	0 0 0 0 0 0 0 608	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



General governments exposures by country of the counterparty

		J.P. Morgan SE												
		As of 30/06/2023 Direct exposures												
						Dire	ct exposures							
	(min EUR)			On balance sl	On balance sheet Derivatives					Off balar	nce sheet			
					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sh	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)											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   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y	Spain	71 655-657 76 365-62 281 653-653 922 <b>3,024</b>	78 263 281	71 654 78 365 281 633 922 <b>3,024</b>	0 0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0	0 0 0 0 0 0	0 502 0 0 0 448 0 <b>950</b>	0 0 0 0 0	0 126 0 71 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [	Sweden	153	0 0 1 82 19	0 0 0 1 90 19 53 163	0 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 9 6 2 1 7 52 <b>79</b>	950 3,174 1.505 193 155 97 29 179 5,332	0 0 36 0 0 0 73 109	2,495 1.854 935 15 5 0	0 0 0 0		0 0 0 0 0 0 0 0 0
[ 0 - 3M [	United Kingdom	83 422 0 0 0 0	83 428 0 0 0 0 0	83 428 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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   1   1   1   1   1   1   1   1   1	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	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 [	Liechtenstein			·	·			·	J	·	J	J		
[ 0 - 3M	Norway	0 0 0 10 100 0	0	0 0 0 16 102 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 12 15 0 22 757 806	4.930 3.483 1.543 2,459 370 1.546 0	0 0 0 0 0 194	4.809 575 302 195 435 635 0 <b>6,950</b>	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	Australia							300	-4994		6,536	J		
[ 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 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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   [11 - 2Y   [11 - 2Y   [12 - 3Y   [13 - 5Y   [15 - 10Y   [10 - more]]]]	Hong Kong										-			



General governments exposures by country of the counterparty

							J.P. Morgan SE							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Off-balance sh	neet exposures					
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
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 0	
[ 0 - 3M [	Japan		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
[ U - 3M	u.s.	506 203 3 47 4 4 3 765	0 1 7 11 4 3	508 203 0 1 47 4 3 765	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0	0 0	0 0 0 0 0	0 0 0 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													
[ 0 - 3M	Switzerland													
[ 0 - 3M [	Other advanced economies non EEA	6 1 7 86	0 0 1 1 7 7 6 8	0 0 1 0 7 68 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	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 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Middle East		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 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean	Ü	U	U	U		v	Ü				, and the second		



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

1 P. Morgan SF

							J.P. Morgan SE							
		As of 30/06/2023												
		Direct exposures												
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
Residual Maturity		Tatal annual consideration and address		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
			Total carrying amount of non-derivative financial assets (net of short positions)											
	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 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	000000000000000000000000000000000000000				000000000000000000000000000000000000000		

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 conomic 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. (S) Residual countries not reported separatively 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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Paroguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Gu

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Chana, Guinea, Guinea,

(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