

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

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published. This bank did not report data related to COVID-19 in compliance to the Moratoria Reporting and Disclosure.



Key Metrics

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	10,183	12,811	12,674	15,858	C 01.00 (r020,c010)	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	10,183	12,811	12,674	15,858	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	10,183	12,811	12,674	15,858	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	10,183	12,811	12,674	15,858	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	10,369	13,837	15,330	18,514	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	10,369	13,837	15,330	18,514	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	21,620	41,367	58,107	64,499	C 02.00 (r010,c010)	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	21,620	41,367	58,107	64,499	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	47.10%	30.97%	21.81%	24.59%	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	47.10%	30.97%	21.81%	24.59%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	47.10%	30.97%	21.81%	24.59%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	47.10%	30.97%	21.81%	24.59%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	47.96%	33.45%	26.38%	28.70%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	47.96%	33.45%	26.38%	28.70%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	112,189	125,437	217,096	214,224	C 47.00 (r300,c010)	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	9.08%	10.21%	5.84%	7.40%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	10,183	12,811	12,674	15,858	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	10,183	12,811	12,674	15,858	C 47.00 (r310,c010)	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	112,189	125,437	217,096	214,224	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	112,189	125,437	217,096	214,224	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	9.1%	10.2%	5.8%	7.4%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	9.1%	10.2%	5.8%	7.4%	[A.2]/[B.2]	



2021 EU-wide Transparency Exercise Capital J.P. Morgan AG

		(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	OWN FUNDS	10,369	13,837	15,330	18,514	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	10,183	12,811	12,674	15,858	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	capital instruments engine as CE11 Capital (including share premium and necown capital instruments)	1,867	1,867	1,867	1,867	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	160	314	314	314	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	108	82	78	73	C 01.00 (r180,c010)	Articles 4(100), 25(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	8,199	10,749	10,726	13,923	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	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 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-79	-111	-216	-218	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	0	0	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
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C 01.00 (r370,c010)	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 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-72	-90	-95	-101	C 01.00 (r390,c010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	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	0	0	C 01.00 (r440,c010)	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 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r471,c010) + C 01.00 (r471,c010) + C 01.00 (r471,c010) + C 01.00 (r471,c010)	Articles 4(36), 36(1) point (i) (i) and 89 to 91 of CRR, Articles 36(1) point (i) (ii), 24(1) point (ii), 24(1) point (ii) and 258 of CRR, Articles 36(1) point (i) (ii), and 379(2) of CRR, Articles 36(1) point (i) (iv) and 153(0) of CRR and Articles 36(1) point (i) (v) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 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 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	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 (r500,c010)	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 exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (rS13,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (rS14,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r529,c010)	
	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 (r220,c010)	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 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	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 (rS30,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (r690,0010) + C 01.00 (r700,0010) + C01.00 (r710,0010) + C 01.00 (r740,0010) + C01.00 (r744,0010) + C 01.00 (r748,0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	10,183	12,811	12,674	15,858	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	186	1,026	2,656	2,656	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	186	1,026	2,656	2,656	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		0	0	0	0	C01.00 (r010,r010) + C 01.00 (r030,r010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) +	
	В	TOTAL RISK EXPOSURE AMOUNT	21,620	41,367	58,107	64,499	C 01.00 (+960,c010) C 02.00 (+010,c010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	NACO CONTRACTOR CONTRA
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	47.10%	30.97%	21.81%	24.59%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	47.10%	30.97%	21.81%	24.59%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	47.96%	33.45%	26.38%	28.70%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	10,183	12,811	12,674	15,858	[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-	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	47.10%	30.97%	21.81%	24.59%	A.4.3.0).0)] [D.1]/[8-8.1]	
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items		Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	,	Adjustments to 12 due to 1145 9 transitional arrangements Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
		Adjustments included in RWAs due to IFRS 9 transitional arrangements ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re				U	C 03/61 (1940,0040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

					1
		RW	/As		
(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	8,076	9,382	13,092	13,468	C 02.00 (r040, c010) -[C 07.00 (r050, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) -[C 02.00 (R460, c101)] - C 02.00 (R460, c1010)]
Of which the standardised approach	8,076	9,382	13,092	13,468	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	10,243	16,902	21,099	25,237	C 07.00 (1909, 1220, 5001) + C 07.00 (1110, 1220, 5001) + C 07.00 (1130, 1220, 5001) + C 08.01 (1940, 1250, 5001) + C 08.01 (1950, 1260, 5002) + C 08.01 (1950, 5
Credit valuation adjustment - CVA	1,491	2,049	2,953	4,809	C 02.00 (R640, c010)
Settlement risk	5	31	133	100	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	343	588	1,049	800	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	298	10,392	14,610	14,708	C 02.00 (R520, c010)
Of which the standardised approach	298	10,392	14,610	14,708	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	459	514	490	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	349	1,220	4,007	4,007	C 02.00 (R590, c010)
Of which basic indicator approach	349	1,220	4,007	4,007	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	815	803	1,165	1,372	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	21,620	41,367	58,107	64,499	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

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



2021 EU-wide Transparency Exercise Market Risk

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	SA						M									IM						
			VaR (Memorar	ndum item)	STRESSED VaR (Memorandum item)	AND MI	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	TAL CHARGE		VaR (Memora	andum item)	STRESSED VaR (/	Memorandum item)		LT AND ON RISK	ALL PRICE	RISKS CAPITA 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	MEACURE	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		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30	09/2020									As of 31/1	2/2020					
Traded Debt Instruments	85	10.009	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	19	3,246	0	0	0	0							0	0	0	0						
Or which: Specific risk Equities	6/	6,764 14	0	0	0	0							l ů	0	0	0						
Of which: General risk	0	1	0	0	0	0							l ő	0	0	0						
Of which: Specific risk	0	7	ō	ō	ō	Ö							0	ō	ō	ō						
Foreign exchange risk	212	368	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	298	10,391	0	0	0	0	0	0	0	0	0		0	0	. 0	0	0	0	0	0	0	0
	As of 31/03/2021	As of 30/06/2021				As of 31,	03/2021									As of 30/0	6/2021					
Traded Debt Instruments	14,100	13,961	0	0	0	0							0	0	0	0						
Of which: General risk	5,257	4,982	0	0	0	0							0	0	0	0						
Of which: Specific risk	8,826	8,969	0	0	0	0							0	0	0	0						
Equities	492	742	0	0	0	0							0	0	0	0						
Of which: General risk	102	155	0	0	0	0							0	0	0	0						
Of which: Specific risk	227	332	0	0	0	0							0	0	0	0						
Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Commodities risk Total	14.593	14.703	•	0	0	0	0	_	0	0	0	_	0	0	0	0	0	0	0	0	0	
Total	14,393	14,703					, ,			1 0	, ,				, ,							

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



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach 1.P. Morgan AG

		Standardised Approach											
			As of 30,	/09/2020			As of 31	/12/2020					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions				
	(min EUR, %) Central governments or central banks	38.318	38,311	88		81.316	81.307	168					
	Regional governments or central banks Regional governments or local authorities	132	132	00		212	212	100					
	Public sector entities	565	425	13		898	738	89					
	Multilateral Development Banks	34	34			8	,,,,	1					
	International Organisations	30	30	ō		ō	ō	i i					
	Institutions	31,174	24,538	3,104		34,298	30,532	5,694					
	Corporates	22,753	14,552	14,241		26,417	18,489	18,045					
	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					
Loi isolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	226	177	257		163	142	207	-				
	Items associated with particularly high risk	328	177	266		1,186	996	1,494					
	Covered bonds	9	0	0		0	9	0					
	Claims on institutions and cornorates with a ST credit assessment		0	0		0	U						
E	Collective investments undertakings (CIU) Equity	0		0				1					
	Other exposures	313	313	313		519	519	519					
	Standardised Total ²	93.872	78.687		188	145.017	132,943						

As of 30 (497 2020) As of 31/12/2020 As of 31/12/2020						Standardise	d Approach			
Compared Separation Compared Separation				As of 30)	09/2020			As of 31	/12/2020	
Control dovernments or control basis St. 201 St. 207 St. 2			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
Standardised Total ²	GERMANY	Control oversements or control basis of Sectional oversements or includ and horitos sectional oversements or includ and horitos sharitativas of because the section of sharitativas or included and section of partners included or included and or which 1996 Section of the section of the section of partners or included and or included and section of control or included and partners or included and control control or included control control co	132 301 0 9,264 2,122 0 0 0 0 0	132 298 0 0 9,271	0 0 0 226 1,540 0 0 0 0	.0	212 226 0 8,997 2,537 0 0 0 0	212 226 0 8,988 2,189 0 0	3 0 0 0 0 217	0

				Standardise	ed Approach			
		As of 30	/09/2020			As of 31,	/12/2020	
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
General assessment Sci Control (Mark 10.4, N) Relation of conversalities of the Athentities Public sector certifies Annual Sci Control (Mark 10.4, N) Annual Sci Control (Mark 10.4, N) Institution (Mark 10.4, N) FRANCE of the Sci Control (Mark 10.4, N) FRANCE of the Sci Contr	2,555 4,100 6,000	2,774 2,274 2,615 0,000 0 0,000 0,000 0,000 0,000 0,000 0,000 0,000 0,000 0,000 0,000 0,00			0 0 0 0 2,666 3,857 0 0 0 0 12 2,2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 200 2202 2,712 0 0 0 0 0 0 288 0 0 0 0 0 0 0 0 0 0 0	

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 30)	09/2020			As of 31	12/2020	
		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 Regional governments or local authorities	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	ō	ō	o o		ō	ō	ō	
	Institutions	8,924	4,142	1,743		7,341	5,332	2,349	
	Corporates	3,016	1,215	1,240		2,900	1,464	1,336	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	22	20	31		0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0		0	
l	Claims on institutions and corporates with a ST credit assessment		0	0			0	0	
	Collective investments undertakings (CIU)			0					
	Equity Other exposures	313	313	313		519	519	519	
I	Other exposures	313	313	313		317	319	319	

		(7) Total value adjustments and crevisions our country of counterparty excludes those for securistisation executes, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.											
					Standardise	d Approach							
			As of 30)	09/2020			As of 31	/12/2020					
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions* Diginal Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions*											
UNITED KINGDOM	Control occuments or central and central control occuments or central and central cent	0 0 0 0 7,619 367 0 0 0 0 15 0 0	0 0 0 0,649 198 0 0 0 0 0 0 0	0 0 0 0 779 228 0 0 0 0 8 0 0 0		0 0 0 11,368 486 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 10,951 257 20 0 0 0 0 0	0 0 0 0 2.351 288 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0				



NETHERLANDS

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach J.P. Morgan AG

	J.P. Morgan AG								
					Standardise	d Approach			
			As of 30/	09/2020			As of 31	/12/2020	
		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 Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions Corporates	417 1,476	411 1,045	34 1,045		256 2,172	231 1,371	28 1,371	
	of which: SME Retail	0	0	0		0	0	0	
SPAIN	of which: SME Secured by mortoaces on immovable property	0	0	0		0	0	0	
	of which: SNE Exoosures in default Items associated with particularly high risk	0	0	0	0	0	0	0	0
	teems associated with particularly might risk Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU) Equity	0	0	0		0	o o	0	
	Other exposures	ő	ő	ő	0	ŏ		ő	
	Standardised Total ²				_				0

				Standardise	dised Approach							
		As of 30/	09/2020			As of 31)	12/2020					
	Original Exposure ¹	Original Exposure* Exposure Value* Risk exposure amount Palue adjustments and provisions* Original Exposure* Exposure Value* Risk exposure amount										
(min EUR, %)												
rnments or central banks	0	0	0		72	72	0					
vernments or local authorities	0		0									
rentities	0	0	0		282	282	56					
Development Banks	0		0		0		0					
I Organisations	29		0		842	491	99					
	2.973	1,864	1.865		4,995	3.734	3,740					
SME	2,973	1,009	1,003		4,993	3,734	3,740					
ME .	0				0		0					
SME	0				0		0					
ortgages on immovable property					, and a							
iortgages on immovable property	0				0		0					
default	0	0	0	0	0	n n	0					
ated with particularly high risk	ō	ō	ō		693	693	1,040					
is	0		0		0	0	0					
titutions and corporates with a ST credit assessment	ō	ō	o o		ō	ō	o o					
vestments undertakings (CIU)	i o	ō	0		ō	ō	i o					
	0	0	0		0	0	0					
ires	0	0	0		0	ō	0					
i Total ²				0								

					Standardise	d Approach			
			As of 30/	09/2020			As of 31,	12/2020	
	(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
LUXEMBOURG	Control oversements or control suchos's sectional oversements or includ authorities sharillative of includ authorities sharillative of inculturations sharillative of inculturations sharillative of inculturations derivatives of subschipping desirable of the sharillative of subschipping sharillative of subs	0 0 0 2 2972 0 0 0 161 31 0 0	0 0 0 0 33 2,224 0 0 0 0 0 129 6 0 0	0 0 0 0 8 8 2,358 0 0 0 0 194 119 10 0 0	0	33 0 0 0 0 0 0 306 3,666 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	33 0 0 0 0 0 348 2,334 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	33 0 0 0 0 73 2,369 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

		exposures, but includes gener	teposures, but includes general credit risk adjustments.											
					Standardise	d Approach								
			As of 30)	09/2020			As of 31,	/12/2020						
		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 Regional governments or local authorities	0	0	0		0	0							
	Public sector entities		0			0								
	Multilateral Development Banks		0											
	International Organisations	ő	ŏ	ŏ		ŏ	ŏ	l à						
	Institutions	309	201	100		337	216	105						
	Corporates	978	546	460		700	394	302						
	of which: SME	0	0	0		0	0							
	Retail	0	0	0		0	0							
ELGIUM	of which: SME	0	0	0		0	0							
LLGIGITI	Secured by mortgages on immovable property	0	0	0		0	0							
	of which: SME	0	0			0	0	9						
	Exposures in default			131	U									
	Items associated with particularly high risk Covered bonds		07	131		30	30							
	Claims on institutions and corporates with a ST credit assessment	ů	0	o o		0	0	1						
	Collective investments undertakings (CIU)	ō	ō	i o		ō	ō	1						
	Equity	0	0	0		0	0							
	Other exposures	0	0	0		0	ō	1						
	Standardised Total ²				0									

		(2) Total value adjustments and crovisions oer country of counterparty excludes those for securistisation excourses, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.										
					Standardise	d Approach						
			As of 30,	09/2020			As of 31	/12/2020				
	(min BJR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²			
DENMARK	Central communities for central shade of the No. And Communities for central shade of the Ce	3 0 0 0 227 994 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 425 0 0 0 0 0 0 0	0	1 0 0 354 1,056 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 22 507 0 0 0 0 0 0				

O'chiel ecourse, while Econour value, is recorded before taking into account any officer due to credit coverants factors or credit risk relatation technicum (a.e., substitution effects).

"O'chiel ecourse value is recorded and evolutions are country of counterward vaculated those for securidatation econourse, additional valuation adjustments (filefal and other own funds reductions related to the

Control descriptions Control descriptions			exposures, but includes general credit risk adjustments.									
Coliginal Exposure* Exposure Yalus* Risk exposure amount Value adjustments and provident* Exposure Yalus* Risk exposure amount Value adjustments and provident* Exposure Yalus* Risk exposure amount Value adjustments and provident* Coliginal Exposure* Risk exposure amount Value adjustment and provident* Coliginal Exposure* Risk exposure amount Value adjustment and provident* Coliginal Exposure* Risk exposure amount Value adjustment and provident* Coliginal Exposure* Risk exposure amount Value adjustment and provident* Coliginal Exposure* Coli						Standardise	d Approach					
Compared Explanate Variable Comp				As of 30,	09/2020			As of 31	/12/2020			
Control deverements or control basis 2 0 0 20 27 0			Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
Standardised Total ² 0	SWEDEN	Central severements or central sales a facilitation devenues or found antientities submission devenues or found antientities submission or foundation or foundation that residuated Technologies for submission or foundation or foundation or of which DRE facilitation of the company of the company of the facilitation of the company of the company of the company of Company of Co					0 110 0 0 517	0 20 0 0 267				



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

J.P. Morgan AG

					Standardise	ed Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ^t	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	78,346	78,343	641		88,492	88,492	614	
	Regional governments or local authorities	229	229	0		277	277	0	
	Public sector entities	773	578			1,535	1,535	197	
	Multilateral Development Banks	45	45	2		25	25	2	
	International Organisations	101	101	0		91	91	0	
	Institutions	43,636	37,173			26,543	18,919	3,070	
	Corporates	49,924	38,920	27,813		53,187	44,656	32,928	
	of which: SME	0	0	0		9	0	0	
	Retail	0	0	0					
Consolidated data	of which: SME	0	U	U		9	0	0	
	Secured by mortgages on immovable property of which: SME	0	U	U		0	0	0	
	or which: SME Exposures in default	215	206	302		211	196	289	
	Items associated with particularly high risk	1.011	785		Ü	666	666	999	
	Covered hands	1,011	703	1,170		0.00	0.00	0	
	Claims on institutions and comorates with a ST credit assessment	0	o o	l ö		ŏ	ŏ	ő	
	Collective investments undertakings (CIU)	0	ō	l ö		ō	ō	0	
	Equity	0	0	0		0	0	0	
	Other exposures	872	872	872		451	451	451	
	Standardised Total ²	175,152	157,252	34,141	150	171,478	155,307	38,551	15

					Standardise	ed Approach			
			As of 31;	03/2021			As of 30	/06/2021	
		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	76,532	76,535	75		85.567	85.567	131	
	Regional governments or local authorities	229	229	0		277	277	0	
	Public sector entities	264	264	0		615	615	0	
	Multilateral Development Banks	0	0	0		0		0	
	International Organisations	0	0	0		0		0	
	Institutions	15,157	15,232			2,790	2,790	215	
	Corporates	2,346	2,063	1,985		2,703	2,458	2,385	
	of which: SME Retail	0	U	0		0		0	
	of which: SME	0	0				,		
GERMANY	Secured by mortgages on immovable property	0	0	0		0			
	of which: SME	ō	ō	ō		ō		ō	
	Exposures in default	32	30	45	0	35	33	49	0
	Items associated with particularly high risk	353	179	269		21	21	32	
	Covered bonds	0	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	9	0	
	Other exposures	0							
	Standardised Total ²				0				

		exposures, but includes owneral credit risk adjustments.										
					Standardise	ed Approach						
			As of 31;	03/2021			As of 30	06/2021				
		Original Exposure ^s	Exposure Value ^s	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	654	656	32		1,901	1.901	14				
	Regional governments or local authorities	0	0.00	0		1,201	0	0				
	Public sector entities	170	170	7		136	136	5				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	9,961	10,016	656		8,188	8,188	658				
	Corporates	5,102	3,761	3,443		6,213	5,162	5,018				
	of which: SME	0	0	0		0	0	0				
	Retail of which: SME	U	U	U		0	0	0				
FRANCE		0	0	0				0				
-	Secured by mortoages on immovable property of which: SME	0	0	0			0	0				
	Exposures in default	11	7	7	0	11	7	7	0			
	Items associated with particularly high risk	18	11	17		73	73	35				
	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				
	Other exposures					0	0	0				
	Standardised Total ²				0				0			

	(2) Total value adjustments an exposures, but includes gene		interparty excludes those for se	cunsbiation exposures, additio	nai valuation adjustments (AVA	i) and other own funds reduct	ions related to the			
				Standardise	d Approach					
		As of 31/	03/2021			As of 30,	06/2021			
Grada PERE Maj.)	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and positions* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions*									
Control (comments or control base) Fadds cache certifica Fadds cache certifica Fadds cache certifica Santholose Garden certifica Gar	0 0 0 0 10,877 3,071 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5,782 1,943 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,23 1,465 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٠	0 0 0 1,002 3,715 0 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2,265 2,129 0 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 622 1,966 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o		

(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 an exposures, but includes gener		interparty excludes those for s	ecuristisation exposures, additio	onal valuation adjustments (AVA	s) and other own funds reduc	tions related to the	
					Standardise	ed Approach			
			As of 31,	03/2021			As of 30	/06/2021	
	(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
UNITED KINGDOM	Contral overments or central basis Relational overments or local authorities Relational coverments or local authorities Relational Coverments or local authorities Relational Coverments Basis Buthaniona Commontae of which: SHE Relati	0 0 0 0 2,212 15,289 0 0 0 0 0 0 0 0 0	0 0 0 0 2,230 14,775 0 0 0 0 0 0	0 0 0 47 4,254 0 0 0 0 0 0 0 0	0	0 0 0 13,648 0 0 0 0 0 0 0 0 0	0 0 0 185 13,560 0 0 0 0 0	0 0 0 75 3,020 0 0 0 0	
	Standardised Total ²				0	,	,		0

(1) Original exposure, unline Enganes value, is reported buffer tablesy this account any effect due to credit convenient for the credit control to the credit convenient for the con



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach 1.P. Morgan AG

	J.P. Morgan AG												
					Standardise	d Approach							
			As of 31;	03/2021			As of 30	06/2021					
	(min FIR %).	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				
SPAIN	Contral overaments or central basis of maniford overaments or incertainties and maniform of the contral of the contral of statistical bendinment facilities for antical bendinment facilities (or antical of the contral of the contral of of which costs (or antical costs (or antical costs) (or antica	0 0 0 544 2,265 0 0 0 0 0 0	0 0 0 0 474 1,445 0 0 0 0 0 0 0 0 0 0 0	0 0 0 115 1,445 0 0 0 0 0 0 0 0 0 0 0	0	0 0 1 1 453 7,226 0 0 0 0 0 25 0 0 0	0 0 1 1 0 453 3,633 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1922 3,646 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0				
	(1) Olighel exposure, utilitie Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation submisques (e.g., substitution effects).												

					Standardise	ed Approach			
			As of 31/	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ^s	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	305	305	0		142	142	1	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	940	0 584	130		0 1,901	0 1,547	0 320	
	Corporates	6,186	3,700	3,700		4,582	4,186	4,180	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	0	0	0		ō	0	o o	
	of which: SME	0	0	0		0	0	0	
	Exposures in default Items associated with particularly high risk	361	361	542	U	266	266	400	U
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures	0	ő	0		ő	ő	ő	
	Standardised Total ²				0				0

O)

(1) Original exposure, untiles Exposure value, is reported before taking into account any effect due to creat convenion factors or creat risk militagetion techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for accordination separate, adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes owner			Standardise	d Approach			
			As of 31;	03/2021			As of 30,	06/2021	
	Gradu PERE Majo	Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control incomments or central basis. Associated occurrents or local authorities Associated accomments or local authorities Associated accomments or local authorities Associated accomments or local accomments or local Associated accomments or local Associated accomments or local Associated accomments or local Convent documents or	0 0 0 0 308 5,655 0 0 1127 223 0 0	0 0 0 0 177 4,194 0 0 0 127 127 127 0 0 0	0 0 0 0 52 4,247 0 0 0 130 226 0 0 0	0	0 0 0 150 4,945 0 0 0 124 115 0 0 0	0 0 0 0 150 4,409 0 0 0 0 122 116 0 0 0	0 0 0 0 42 4,670 0 0 0 133 133 175	o
	Standardised Total ²				0				0

		exposures, but includes gene	ral credit risk adjustments.				,		
					Standardise	d Approach			
			As of 31/	03/2021			As of 30/	06/2021	
		Original Exposure ¹	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
BELGIUM	Control construents or control beautiful. And the Act of Control Contr	6 0 0 0 0 257 1,696 0 0 0 0 0 0 0 0	6 0 0 0 0 1555 1,391 0 0 0 0 0 0	0 0 0 0 0 68 97 0 0 0 0 0	0	80 0 0 0 1.79 1.923 0 0 0 0 0 0 0 0 0 0	80 0 0 0 179 1,774 0 0 0 0 0	3 0 0 0 0 77 91 0 0 0 0 0	
	Standardised Total ²				0	-			0

		(2) Total value adjustments an exposures, but includes gene	d provisions per country of co		ecuristisation exposures, additio				
			As of 31	/03/2021	Standardise	ed Approach	As of 30,	06/2021	
	(min File %A)	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
DENMARK	Contain communities or control shashing Machines deveroments or food at Monthless Malitheand to control sharks Grant Malitheand to Control sharks Malitheand to Control sharks Malitheand Malitheand Malitheand Malitheand Malitheand Malitheand Malithea	11 0 11 525 1,735 0 0 0 0 0 0 0	11 0 11 0 0 4 1,048 0 0 0 0 0 0	111 0 0 9 9 1,013 0 0 0 0 0		20 0 0 9594 1,235 0 0 0 0 0 0	20 0 10 0 594 1,215 0 0 0 0 0	20 0 0 166 1,228 0 0 0 0 0	
	Other exposures Standardised Total ²	0	0			0		0	

O (1) Original exposure, unities Exposure value, is reported before taking into account any effect due to credit criek midigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excluses those for excursiosation exposures, additional valuation adjustments (AWA) and other own funds reductions related to the

		exposures, but includes gene					,,		
					Standardise	d Approach			
			As of 31	/03/2021			As of 30	06/2021	
		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			,					
	Regional governments or local authorities	0	0			0	0	0	
	Public sector entities	192	43	9		177	177	35	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,137 1,966	810 1.267	57 1,625		181 1.432	181 1.120	58 1.180	
	Corporates of which: SME	1,966	1,26/	1,625		1,432	1,120	1,180	
	or which: SME Retail	0				0	0	0	
	of which: SME	ō	ō	0		ō	ō	ō	
SWEDEN	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	
	Items associated with particularly high risk	6	6	10		7	7	11	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0	1		0	0		
	Equity	0				o o	0	0	
	Other exposures	i o	o o			ŏ	ŏ	l ő	
	Standardised Total ²				0				0



Credit Risk - IRB Approach

							IRB App	proach					
				As of 30/	09/2020					As of 31/	12/2020		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		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 ²				0						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).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31/	03/2021					As of 30/	06/2021		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		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 ²				0						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).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 31/12/2020	1						
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	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			
					through profit or loss	comprehensive income								
[0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Austria													
[5Y - 10Y [[10Y - more Total														
[0 - 3M [
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Belgium													
TO - 3M														
1 2Y - 3Y I 1 3Y - 5Y I	Bulgaria													
Total														
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y														
[2Y - 3Y [13Y - 5Y	Cyprus													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[1Y - 2Y [Czech Republic													
Total 0 - 3M 3M - 1Y 1Y - 2Y														
[2Y - 3Y] [3Y - 5Y]	Denmark													
[10Y - more Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]														
[3Y - 5Y [5Y - 10Y	Estonia													
l 10Y - more Total														



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland													
[0 - 3M [France													
[0 - 3M [Germany													
Total Tota	Croatia													
[0 - 3M [Greece													
13Y - MOTE 110Y - MOTE Total 10 - 3M 1 - 3M 1 - 3M 1 - 2Y 1 - 2Y 1 - 3Y 1 - 3Y	Hungary													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Ireland													
101 - more	Italy													
10Y - more	Latvia													



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								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	Risk weighted exposure amount
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Malta													
Total Tota	Netherlands													
[0 - 3M [Poland													
13Y - MOTE 130Y - MOTE 130Y - MOTE 100 - 3M	Portugal													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y 3Y - 5Y	Romania													
100' - more Total [0 - 3M [3M - 1Y [1 Y - 2Y [2 Y - 3Y [37 - 5Y [5Y - 10Y [10Y - more Total	Slovakia													
10Y - more	Slovenia													



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								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	Risk weighted exposure amount
[0 - 3M [Spain													
[0 - 3M [Sweden													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	United Kingdom													
Total Tota	Iceland													
[0 - 3M [Liechtenstein													
13Y - MOTE 110Y - MOTE 110Y - MOTE 10 - 3M	Norway													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Australia													
130 - more Total [0 - 3M [3M - 1Y [11 - 2Y [2Y - 3Y [3Y - 5Y [4Y - 10Y [10Y - more Total	Canada													
10Y - more	Hong Kong													



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of					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	esposaic amount
[0 - 3M [Japan													
[0 - 3M	u.s.													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	China													
Total [0 - 3M [137 - 377] [137 - 27 [27 - 37 [137 - 577] [137 - 57 [137 - 577] [107 - more	Switzerland													
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Other advanced economies non EEA													
Total [0 - 3M [Other Central and eastern Europe countries non EEA													
Total	Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

								J.P. Morgan AG							
								As of 31/12/2020							
							Dire	ct exposures							
		(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
									Derivatives with po	sitivo fair valvo	Doniuski vos wisk	negative fair value	Off-balance sl	heet exposures	
									Derivauves with po	stave fall value	Derivatives with	i negauve ian value			Plate contacts of
Residua	al 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
f 25 f37 f57 [107	- 3M [M - 1Y [Y - 2Y [Y - 3Y [Y - 5Y [- 10Y [Y - more Total	Africa													
[0	- 3M [M - 1Y [Y - 2Y [Y - 3Y [Y - 5Y [- 10Y [Y - more	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 at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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 AG							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Off-balance si	heet exposures					
							Derivatives with positive 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											Risk weighted exposure amount
		delitatic imalicial assess	positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[0 - 3M [
[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Austria													
[5Y - 10Y [
[10Y - more Total [0 - 3M [
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]														
[5Y - 10Y [Belgium													
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Bulgaria													
Total														
[0 - 3M														
	Cyprus													
[10Y - more Total [0 - 3M [[3M - 1Y [1													
[3M - 1Y [
[1Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y	Czech Republic													
	-													
Total [0 - 3M [3M - 1Y [1Y - 2Y														
[2Y - 3Y [13Y - 5Y [15Y - 10Y [Denmark													
[10Y - more Total														
[0 - 3M [
[3Y - 5Y [5Y - 10Y	Estonia													
f10Y - more Total	1													



General governments exposures by country of the counterparty

		J.P. Morgan AG												
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
					Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	France													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Germany													
10 - 3M	Croatia													
[0 - 3M [Greece													
13Y - MOTE 110Y - MOTE 110Y - MOTE 10 - 3M	Hungary													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Ireland													
101 - more	Italy													
10Y - more	Latvia													



General governments exposures by country of the counterparty

		J.P. Morgan AG												
		As of 30/06/2021												
						Dire	t exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
		Total gross carrying amount of non- derivative financial assets						Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region		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 [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Maita													
[0 - 3M [Netherlands													
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland													
[0 - 3M [Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

		J.P. Morgan AG												
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	, , ,								Derivatives with positive fair value			Off-balance sh	neet exposures	
											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 [Spain													
[0 - 3M [Sweden													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	United Kingdom													
Total Tota	Iceland													
[0 - 3M [Liechtenstein													
13Y - MOTE 110Y - MOTE 110Y - MOTE 10 - 3M	Norway													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Australia													
110Y - more Total [0 - 3M [3M - 1Y [1 Y - 2Y [2 Y - 3Y [33 - 5Y [5Y - 10Y [10Y - more Total	Canada													
10Y - more	Hong Kong													



General governments exposures by country of the counterparty

							J.P. Morgan AG							
							As of 30/06/2021							
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
											Off-balance sheet exposures			
			Total carrying amount of				Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [u.s.													
[0 - 3M [China													
Total [0 - 3M [Switzerland													
[3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Other advanced economies non EEA													
Total [0 - 3M	Other Central and eastern Europe countries non EEA													
10 tal 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Middle East													
10-13M	Latin America and the Caribbean													



General governments exposures by country of the counterparty

								J.P. Morgan AG							
								As of 30/06/2021							
							Dire	ct exposures							
		(mln EUR)			On balance s	heet				Deriva	tives		Off balance sheet		
			Total gross carrying amount of non- derivative financial assets										Off-balance sheet exposures		
								Derivatives with positive fair value		Derivatives with negative fair value					
Residual Maturity	Maturity	Country / Region		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 - 3	3Y [5Y [0Y [more al	Africa													
[0 - 3i	M [1Y [2Y [3Y [5Y [0Y [more	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 at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.