### 2020 EU-wide Transparency Exercise

<table>
<thead>
<tr>
<th>Bank Name</th>
<th>J.P. Morgan AG, Frankfurt am Main</th>
</tr>
</thead>
<tbody>
<tr>
<td>LEI Code</td>
<td>549300ZK53CNGEEI6A29</td>
</tr>
<tr>
<td>Country Code</td>
<td>DE</td>
</tr>
</tbody>
</table>

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.
### Available capital (amounts)

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Equity Tier 1 (CET1) capital - transitional period</td>
<td>5,826</td>
<td>5,956</td>
<td>C 01.00 (r020,c010)</td>
<td>Article 50 of CRR</td>
</tr>
<tr>
<td>Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>5,826</td>
<td>5,956</td>
<td>C 01.00 (r020,c010)</td>
<td>Article 50 of CRR</td>
</tr>
<tr>
<td>Tier 1 capital - transitional period</td>
<td>5,826</td>
<td>5,956</td>
<td>C 01.00 (r015,c010)</td>
<td>Article 25 of CRR</td>
</tr>
<tr>
<td>Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition</td>
<td>5,826</td>
<td>5,956</td>
<td>C 01.00 (r015,c010)</td>
<td>Article 25 of CRR</td>
</tr>
<tr>
<td>Total capital - transitional period</td>
<td>6,012</td>
<td>6,141</td>
<td>C 01.00 (r010,c010)</td>
<td>Articles 4(118) and 72 of CRR</td>
</tr>
<tr>
<td>Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>6,012</td>
<td>6,141</td>
<td>C 01.00 (r010,c010)</td>
<td>Articles 4(118) and 72 of CRR</td>
</tr>
</tbody>
</table>

### Risk-weighted assets (amounts)

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total risk-weighted assets</td>
<td>22,385</td>
<td>21,180</td>
<td>C 02.00 (r010,c010)</td>
<td>Article 50(2)(j), 96 and 96a of CRR</td>
</tr>
<tr>
<td>Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>22,385</td>
<td>21,180</td>
<td>C 02.00 (r010,c010)</td>
<td>Article 50(2)(j), 96 and 96a of CRR</td>
</tr>
</tbody>
</table>

### Capital ratios

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition</td>
<td>26.26%</td>
<td>28.23%</td>
<td>C 01 (1)</td>
<td>-</td>
</tr>
<tr>
<td>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</td>
<td>26.26%</td>
<td>28.23%</td>
<td>C 01 (1)</td>
<td>-</td>
</tr>
<tr>
<td>Tier 1 (as a percentage of risk exposure amount) - transitional definition</td>
<td>26.26%</td>
<td>28.23%</td>
<td>C 01 (3)</td>
<td>-</td>
</tr>
<tr>
<td>Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>26.26%</td>
<td>28.23%</td>
<td>C 01 (3)</td>
<td>-</td>
</tr>
<tr>
<td>Total capital (as a percentage of risk exposure amount) - transitional definition</td>
<td>27.03%</td>
<td>29.11%</td>
<td>C 01 (5)</td>
<td>-</td>
</tr>
<tr>
<td>Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied</td>
<td>27.03%</td>
<td>29.11%</td>
<td>C 01 (5)</td>
<td>-</td>
</tr>
</tbody>
</table>

### Leverage ratio

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital</td>
<td>104.9%</td>
<td>105.6%</td>
<td>C 47.00 (r300,c010)</td>
<td>Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
<tr>
<td>Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>5.96%</td>
<td>5.42%</td>
<td>C 47.00 (r340,c010)</td>
<td>Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR</td>
</tr>
</tbody>
</table>
# 2020 EU-wide Transparency Exercise

## Leverage ratio

**J.P. Morgan AG, Frankfurt am Main**

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020 (mln EUR, %)</th>
<th>As of 30/06/2020 (mln EUR, %)</th>
<th>COREP CODE</th>
<th>REGULATION</th>
</tr>
</thead>
<tbody>
<tr>
<td>A.1 Tier 1 capital - transitional definition</td>
<td>5,826</td>
<td>5,966</td>
<td>C 47.00 (+320,c010)</td>
<td></td>
</tr>
<tr>
<td>A.2 Tier 1 capital - fully phased-in definition</td>
<td>5,826</td>
<td>5,966</td>
<td>C 47.00 (+310,c010)</td>
<td></td>
</tr>
<tr>
<td>B.1 Total leverage ratio exposures - using a transitional definition of Tier 1 capital</td>
<td>104,765</td>
<td>105,696</td>
<td>C 47.00 (+300,c010)</td>
<td></td>
</tr>
<tr>
<td>B.2 Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital</td>
<td>104,765</td>
<td>105,696</td>
<td>C 47.00 (+290,c010)</td>
<td></td>
</tr>
<tr>
<td>C.1 Leverage ratio - using a transitional definition of Tier 1 capital</td>
<td>5.6%</td>
<td>5.6%</td>
<td>C 47.00 (+340,c010)</td>
<td></td>
</tr>
<tr>
<td>C.2 Leverage ratio - using a fully phased-in definition of Tier 1 capital</td>
<td>5.6%</td>
<td>5.6%</td>
<td>C 47.00 (+330,c010)</td>
<td></td>
</tr>
</tbody>
</table>
### Capital Instruments Eligible as CET1 Capital (Including Share Premium and Net Own Capital)

<table>
<thead>
<tr>
<th>Instrument</th>
<th>As of 30/06/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Tier 1 Loss Adjustments</td>
<td>5,826</td>
<td>5,806</td>
</tr>
<tr>
<td>Tier 1 Capital Instruments</td>
<td>5,956</td>
<td>5,956</td>
</tr>
<tr>
<td>Tier 2 Capital Instruments</td>
<td>21,100</td>
<td>0</td>
</tr>
<tr>
<td>Additional Tier 1 transitional adjustments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Additional Tier 1 transitional adjustments (+/-)</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Common Equity Tier 1 Capital (fully loaded)</td>
<td>29.11%</td>
<td>28.23%</td>
</tr>
<tr>
<td>Common Equity Tier 1 Capital (net of deductions</td>
<td>128</td>
<td>5,956</td>
</tr>
<tr>
<td>Tier 2 Capital Instruments</td>
<td>22,186</td>
<td>22,186</td>
</tr>
<tr>
<td>Tier 2 Capital Instruments and other adjustments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 transitional adjustments (+/-)</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 transitional adjustments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 Capital instruments and other adjustments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 Capital instruments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 Capital instruments and other adjustments</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Tier 2 transitional adjustments</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

#### Notes:
- The fully loaded CET1 ratio, a key requirement indicative of bank's capital adequacy, is calculated based on bank's regulatory reporting. Therefore, all capital instruments that are eligible for a regulatory point of view at the reporting date are taken into account in this calculation.
- Fully loaded CET1 capital ratios are based on the financial data in millions of "EUR/MLN". Please note, the weight used is determinants of fully loaded CET1 capital ratios published by the supervisory bodies. To obtain fully loaded CET1 capital ratios, adjustments included in RWAs due to IFRS 9 transitional arrangements, and adjustments to AT1 due to IFRS 9 transitional arrangements, are taken into account.
## 2020 EU-wide Transparency Exercise

### Overview of Risk exposure amounts

**J.P. Morgan AG, Frankfurt am Main**

<table>
<thead>
<tr>
<th>RWAs</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
<th>COREP CODE</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Credit risk (excluding CCR and Securitisations)</strong></td>
<td>8,511</td>
<td>8,773</td>
<td></td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>8,511</td>
<td>8,773</td>
<td></td>
</tr>
<tr>
<td>Of which the foundation IRB (FIRB) approach</td>
<td>0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Of which the advanced IRB (AIRB) approach</td>
<td>0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>Of which equity IRB</td>
<td>0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>Counterparty credit risk (CCR, excluding CVA)</strong></td>
<td>9,382</td>
<td>8,879</td>
<td></td>
</tr>
<tr>
<td><strong>Credit valuation adjustment - CVA</strong></td>
<td>1,885</td>
<td>1,485</td>
<td></td>
</tr>
<tr>
<td><strong>Settlement risk</strong></td>
<td>260</td>
<td>56</td>
<td></td>
</tr>
<tr>
<td>Securitisation exposures in the banking book (after the cap)</td>
<td>639</td>
<td>639</td>
<td></td>
</tr>
<tr>
<td>Position, foreign exchange and commodities risks (Market risk)</td>
<td>68</td>
<td>62</td>
<td></td>
</tr>
<tr>
<td>Of which the standardised approach</td>
<td>68</td>
<td>62</td>
<td></td>
</tr>
<tr>
<td>Of which IMA</td>
<td>0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td><strong>Other risk exposure amounts</strong></td>
<td>1,188</td>
<td>830</td>
<td></td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>22,186</td>
<td>21,100</td>
<td></td>
</tr>
</tbody>
</table>

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.
2020 EU-wide Transparency Exercise
Market Risk
J.P. Morgan AG, Frankfurt am Main

<table>
<thead>
<tr>
<th>Date</th>
<th>Traded Debt Instruments</th>
<th>Of which: General risk</th>
<th>Of which: Specific risk</th>
<th>Equities</th>
<th>Of which: General risk</th>
<th>Of which: Specific risk</th>
<th>Foreign exchange risk</th>
<th>Commodities risk</th>
<th>Total</th>
</tr>
</thead>
<tbody>
<tr>
<td>As of 31/03/2020</td>
<td>64</td>
<td>0</td>
<td>0</td>
<td>5</td>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>68</td>
</tr>
<tr>
<td>As of 30/06/2020</td>
<td>62</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>62</td>
</tr>
</tbody>
</table>

Note: This template does not include CIUs possible 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 Risk-OV1 template.
### Consolidated Data

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Exposure</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposures</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Value adjustments and provisions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Risk exposure amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposure Value</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### Germany

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Exposure</td>
<td></td>
<td></td>
</tr>
<tr>
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<td></td>
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<tr>
<td>Value adjustments and provisions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Risk exposure amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposure Value</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### United States

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Exposure</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposures</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Value adjustments and provisions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Risk exposure amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposure Value</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### United Kingdom

<table>
<thead>
<tr>
<th>Category</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>Original Exposure</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposures</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Value adjustments and provisions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Risk exposure amount</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Exposure Value</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Note: The data includes various credit risk exposures categorized by type and location, adjusted for specific risk provisions and risk exposure amounts. The tables provide a detailed breakdown of exposures and adjustments across different categories and time periods.
## 2020 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

J.P. Morgan AG, Frankfurt am Main

### FRANCE

<table>
<thead>
<tr>
<th>Country</th>
<th>Exposure Value 31/03/2020</th>
<th>Exposure Value 30/06/2020</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
<th>Original Exposure</th>
<th>Exposure Total</th>
</tr>
</thead>
</table>
| SME              | 2020 EU-wide Transparency Exercise
Credit Risk - Standardised Approach
J.P. Morgan AG, Frankfurt am Main

### LUXEMBOURG

<table>
<thead>
<tr>
<th>Country</th>
<th>Exposure Value 31/03/2020</th>
<th>Exposure Value 30/06/2020</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
<th>Original Exposure</th>
<th>Exposure Total</th>
</tr>
</thead>
</table>
| SME              | 2020 EU-wide Transparency Exercise
Credit Risk - Standardised Approach
J.P. Morgan AG, Frankfurt am Main

### SPAIN

<table>
<thead>
<tr>
<th>Country</th>
<th>Exposure Value 31/03/2020</th>
<th>Exposure Value 30/06/2020</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
<th>Original Exposure</th>
<th>Exposure Total</th>
</tr>
</thead>
</table>
| SME              | 2020 EU-wide Transparency Exercise
Credit Risk - Standardised Approach
J.P. Morgan AG, Frankfurt am Main

### NETHERLANDS

<table>
<thead>
<tr>
<th>Country</th>
<th>Exposure Value 31/03/2020</th>
<th>Exposure Value 30/06/2020</th>
<th>Risk exposure amount</th>
<th>Value adjustments and provisions</th>
<th>Original Exposure</th>
<th>Exposure Total</th>
</tr>
</thead>
</table>
| SME              | 2020 EU-wide Transparency Exercise
Credit Risk - Standardised Approach
J.P. Morgan AG, Frankfurt am Main

---

1. Risk exposure amounts are defined as original exposures, adjusted for securitisation exposures, additional write-downs, additional adjustments and other own funds reductions related to own funds write-offs. For further information see Annex A.
2. 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).

---

The information provided is based on data from the EU-wide Transparency Exercise, conducted by J.P. Morgan AG, Frankfurt am Main. It includes details on the risk exposure amounts and value adjustments and provisions for different countries, specifically France, Luxembourg, Spain, and the Netherlands. The data reflects the credit risk assessments under the Standardised Approach as of specified dates.
<table>
<thead>
<tr>
<th>Country</th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure</td>
<td>Exposed Total</td>
</tr>
<tr>
<td>BELGIUM</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Retail</td>
<td>Corporates</td>
</tr>
<tr>
<td></td>
<td>SME</td>
<td>SME</td>
</tr>
<tr>
<td>SWEDEN</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Retail</td>
<td>Corporates</td>
</tr>
<tr>
<td></td>
<td>SME</td>
<td>SME</td>
</tr>
<tr>
<td>ITALY</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>Retail</td>
<td>Corporates</td>
</tr>
<tr>
<td></td>
<td>SME</td>
<td>SME</td>
</tr>
</tbody>
</table>
### 2020 EU-wide Transparency Exercise

**Credit Risk - IRB Approach**

J.P. Morgan AG, Frankfurt am Main

#### IRB Approach

<table>
<thead>
<tr>
<th></th>
<th>As of 31/03/2020</th>
<th>As of 30/06/2020</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Original Exposure¹</td>
<td>Exposure Value²</td>
</tr>
<tr>
<td></td>
<td>of which: defaulted</td>
<td>of which: defaulted</td>
</tr>
<tr>
<td>Central banks and central governments</td>
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<td>0</td>
</tr>
<tr>
<td>Institutions</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Corporations</td>
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<td>0</td>
</tr>
<tr>
<td>Corporations - Of Which: Specialised Lending</td>
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<td>0</td>
</tr>
<tr>
<td>Corporations - Of Which: SME</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property - Of Which: SME</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Secured on real estate property - Of Which: non-SME</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Qualifying Revolving</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Other Retail</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: SME</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Retail - Other Retail - Of Which: non-SME</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Equity</td>
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<td>0</td>
</tr>
<tr>
<td>Other non credit-obligation assets</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

### Consolidated data

#### As of 31/03/2020

- **Original Exposure**: 0
- **Exposure Value**: 0
- **Risk exposure amount**: 0
- **Value adjustments and provisions**: 0

#### As of 30/06/2020

- **Original Exposure**: 0
- **Exposure Value**: 0
- **Risk exposure amount**: 0
- **Value adjustments and provisions**: 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 Securitisation position unlike in the previous Transparency exercises’ results.
<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td>[1] [5Y</td>
<td>2Y - 3Y</td>
<td>Austria</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1] [5Y</td>
<td>2Y - 3Y</td>
<td>Belgium</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1] [5Y</td>
<td>2Y - 3Y</td>
<td>Bulgaria</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M - 1Y</td>
<td>2Y - 3Y</td>
<td>Cyprus</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[3M - 1Y</td>
<td>2Y - 3Y</td>
<td>Czech Republic</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1] [5Y</td>
<td>2Y - 3Y</td>
<td>Denmark</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[1] [5Y</td>
<td>2Y - 3Y</td>
<td>Estonia</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**2020 EU-wide Transparency Exercise**

General governments exposures by country of the counterparty

J.P. Morgan AG, Frankfurt am Main

As of 30/06/2020

<table>
<thead>
<tr>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Derivatives with positive fair value</td>
</tr>
<tr>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets held for trading</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Off-balance sheet exposures</td>
</tr>
<tr>
<td>Nominal</td>
<td></td>
<td>Risk weighted exposure amount</td>
</tr>
<tr>
<td>Provision</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Derivatives with positive fair value

Derivatives with negative fair value

Off-balance sheet exposures

Risk weighted exposure amount
<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td>3M - 1Y</td>
<td>Germany</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1Y - 2Y</td>
<td>Greece</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2Y - 3Y</td>
<td>Hungary</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3Y - 5Y</td>
<td>Ireland</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5Y - 10Y</td>
<td>Italy</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10Y - more</td>
<td>Latvia</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Residual Maturity</td>
<td>Country / Region</td>
<td>On balance sheet</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
</tr>
<tr>
<td>------------------</td>
<td>------------------</td>
<td>------------------</td>
<td>------------------------------------</td>
<td>------------------------------------</td>
</tr>
<tr>
<td>[1, 2, 3]</td>
<td>Luxembourg</td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total gross carrying amount of non-derivative financial assets (non-marketable positions)</td>
<td>Total gross carrying amount of non-derivative financial assets (non-marketable positions)</td>
</tr>
<tr>
<td>[1, 2, 3]</td>
<td>Malta</td>
<td>[1, 2, 3]</td>
<td>[1, 2, 3]</td>
<td>[1, 2, 3]</td>
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<tr>
<td>[1, 2, 3]</td>
<td>Netherlands</td>
<td>[1, 2, 3]</td>
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<td>[1, 2, 3]</td>
<td>Poland</td>
<td>[1, 2, 3]</td>
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<tr>
<td>[1, 2, 3]</td>
<td>Portugal</td>
<td>[1, 2, 3]</td>
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<tr>
<td>[1, 2, 3]</td>
<td>Slovenia</td>
<td>[1, 2, 3]</td>
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<td>[1, 2, 3]</td>
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<tr>
<td>[1, 2, 3]</td>
<td>Slovakia</td>
<td>[1, 2, 3]</td>
<td>[1, 2, 3]</td>
<td>[1, 2, 3]</td>
</tr>
</tbody>
</table>
## 2020 EU-wide Transparency Exercise

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

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
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</tr>
</tbody>
</table>

- **Total gross carrying amount of non-derivative financial assets**
- **Derivatives with positive fair value**
- **Derivatives with negative fair value**
- **Off-balance sheet exposures**
  - **Nominal**
  - **Provision**
  - **Risk weighted exposure amount**

**Notes:**

- **General governments exposures by country of the counterparty**
- **Total gross carrying amount of non-derivative financial assets**
- **Off-balance sheet exposures**
  - **Nominal**
  - **Provision**
  - **Risk weighted exposure amount**
### 2020 EU-wide Transparency Exercise

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

J.P. Morgan AG, Frankfurt am Main

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>Direct exposures</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>On balance sheet</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total gross carrying amount of non-derivative financial assets</td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Derivatives with positive fair value</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets held for trading</td>
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<td></td>
<td></td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets held for trading</td>
<td>of which: financial assets held for trading</td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Japan</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>U.S.</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>China</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Other advanced economies</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Other Central and Eastern European countries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Other emerging market economies</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Middle East</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3M - 1Y</td>
<td>Latin America and the Caribbean</td>
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</tr>
</tbody>
</table>

**Total carrying amount of non-derivative financial assets (net of short positions)**

**Direct exposures**

**Derivatives**

**Off balance sheet exposures**

**Risk weighted exposure amount**
## 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

J.P. Morgan AG, Frankfurt am Main

### Table: Direct exposures

<table>
<thead>
<tr>
<th>Residual Maturity</th>
<th>Country / Region</th>
<th>On balance sheet</th>
<th>Derivatives</th>
<th>Off balance sheet</th>
<th>Risk weighted exposure amount</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Direct exposures</td>
<td>Derivatives</td>
<td>Direct exposures</td>
<td>Direct exposures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total carrying amount of non-derivative financial assets</td>
<td>Derivatives with positive fair value</td>
<td>Derivatives with negative fair value</td>
<td>Off-balance sheet exposures</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Total carrying amount of non-derivative financial assets (net of short positions)</td>
<td>Carrying amount</td>
<td>National amount</td>
<td>Carrying amount</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets held for trading</td>
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<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets held for trading (net of short positions)</td>
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<tr>
<td></td>
<td></td>
<td>of which: financial assets at amortised cost</td>
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<tr>
<td></td>
<td></td>
<td>of which: financial assets at fair value through profit or loss</td>
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<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets at fair value through profit or loss (net of short positions)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets at fair value through other comprehensive income</td>
<td></td>
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</tr>
<tr>
<td></td>
<td></td>
<td>of which: financial assets at fair value through other comprehensive income (net of short positions)</td>
<td></td>
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<tr>
<td></td>
<td></td>
<td>Direct exposures with positive fair value</td>
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<tr>
<td></td>
<td></td>
<td>Direct exposures with negative fair value</td>
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<tr>
<td></td>
<td></td>
<td>Off-balance sheet exposures</td>
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<tr>
<td></td>
<td></td>
<td>Nominal</td>
<td></td>
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</tr>
<tr>
<td></td>
<td></td>
<td>Provisions</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### Notes and definitions

1. Information disclosed in this template is sourced from COREP template C 33, in line with the reporting framework 2.7, applicable for reports as of 31 March 2020.

2. Information on sovereign exposures is only available for institutions that hold sovereign exposures of at least 1% of total "total assets and loans receivable". Country breakdown is only available for institutions that hold non-consolidated sovereign exposures of 1% or more compared to total sovereign exposure. Where the latter threshold is not met, information is disclosed through the aggregate "Others" bucket.

3. The exposures reported cover only exposures to central, regional or local governments on immediate borrower basis, and do not include exposures to other non-consolidated sovereign exposures with full or partial government guarantees.

4. The banks disclose the exposures in the "financial assets held for trading" portfolio after offsetting the cash short positions among the same counterparties.

5. The exposures reported include the positions towards counterparts (other than sovereign), on sovereign credit risk (SO) and non-sovereign credit risk (NOS), both in the on and off balance sheet. Irrespective of the denomination and or accounting classification of the positions.

6. The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (SO) and non-sovereign credit risk (NOS), both in the on and off balance sheet. Irrespective of the denomination and or accounting classification of the positions.

7. The values for the "Others" bucket is calculated substracting from the reported total breakdowns of listed countries, as a result of precision and rounding in the calculation we accept an approximation in the order of e04.

8. Information on provisions was not available for institutions.

9. Residual countries not reported separately in the Transparency exercise.