

J.P. MORGAN SE

DISCLOSURES FOR G-SII INDICATORS AS OF 31 DECEMBER 2022

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- According to the European Banking Authority (EBA) Guidelines on the specification and disclosure of systemic importance indicators (EBA/GL/2020/14), the EBA - with the assistance of relevant authorities - collects the information needed to identify global systemically important institutions (G-SIIs) in the EU.
- The EBA discloses the main indicators and the underlying data used in the identification and scoring process, but not ancillary data and memorandum items. Institutions qualifying as G-SIIs are also required to disclose the main indicators, but not ancillary data and memorandum items. The EBA Guidelines increase the transparency in the G-SIIs identification process and ensure a continued level playing field with respect to disclosure requirements between global systemically important institutions (G-SIIs) and other large institutions – in this regard J.P. Morgan SE – with an overall leverage ratio exposure measure of more than EUR 200 billion at the end of each year.
- The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.
- The indicators provided hereafter are calculated based on specific instructions by the BCBS and thus may be not directly comparable against other disclosed information. It has to be noted that BCBS instructions are based on the regulatory, not the accounting consolidation scope.

EUR thousand

Category	Indicator	Details	GSIB	31 December 2022
Size		Includes derivatives, securities financing transactions, other assets, gross notional amount of off-balance sheet items, regulatory adjustments		
	Total Exposures		1117	355,679,899
Interconnectedness	Intra-Financial System Assets	Includes (a) funds deposited with or lent to other financial institutions (FIs), (b) unused portion of committed lines extended to other FIs, (c) holdings of securities issued by other FIs, (d) net positive current exposure of SFTs with other FIs, (e) OTC derivatives with other FIs that have a net positive fair value	1215	72,496,385
	Intra-Financial System Liabilities	Includes (a) funds deposited by or borrowed from other FIs, (b) unused portion of committed lines obtained from other FIs, (c) net negative current exposure of SFTs with other FIs, (d) OTC derivatives with other FIs that have a net negative fair value	1221	181,012,451
	Securities Outstanding	Includes subordinated debt securities	1226	15,171,455
Substitutability/ Financial Institution Infrastructure	Payment Activity	Payments made in the reporting year (excl. intragroup payments) (in different currencies)	1073	63,418,831,901
	Assets Under Custody		1074	2,872,119,167
	Underwritten Transactions in Debt & Equity Markets		1077	27,449,759
	Trading Volume	Fixed income, excluding intragroup transactions Equity and other securities, excluding intragroup transactions	2125	597,130,767
			2128	1,674,855,391
Complexity	Notional Amount of OTC Derivatives	Includes OTC derivatives cleared through a central counterparty as well as settled bilaterally	1227	14,983,043,630
	Trading & Available-for-Sale Securities		1085	1,608,631
	Level 3 Assets		1229	6,937,166
Cross-Jurisdictional Activity	Cross-Jurisdictional Claims	Includes foreign claims and derivative claims on an ultimate risk basis	2130	284,448,694
	Cross-Jurisdictional Liabilities	Includes foreign liabilities and derivative liabilities on an immediate risk basis	1148	337,983,632
	Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)		1280	56,397,910
	Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)		1281	118,747,933
	Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)		1282	219,719,528

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