Information regarding J.P. Morgan SE's intragroup transactions exemption from the margining obligation pursuant to the European Market Infrastructure Regulation

The below listed applications by J.P. Morgan SE for an exemption from initial margin and variation margin in respect of intragroup margin requirements under Regulation (EU) No 648/2012 ('EMIR'), as amended by Regulation (EU) 2019/834 of the European Parliament and of the Council of 20 May 2019 ('EMIR Refit'), have been authorised by the German Bundesanstalt für Finanzdienstleistungsaufsicht ('BaFIN'), and therefore the listed intragroup transactions have been fully exempted from the applicable initial and variation margin requirements.

The counterparties are affiliated legal entities included in the same consolidation on a full basis and are therefore part of the JPMorgan Chase & Co. group. Further details on the group structure and the relationships between the counterparties and J.P. Morgan SE are disclosed in the annual report.

Applicant Counterparty: J.P. Morgan SE (LEI: 549300ZK53CNGEEI6A29)

Intragroup Counterparty	**LEI**	**Annual Gross Notional Limit (EUR million)**
J.P. Morgan Securities plc	K6Q0W1PS1L1O4IQL9C32	- Commodity: 15,000 - Credit: 80,000 - Currency: 750,000 - Equity: 150,000 - Interest rate: 1,240,000
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	- Commodity: 24,000 - Credit: 120,000 - Currency: 1,680,000 - Equity: 210,000 - Interest rate: 2,600,000
J.P. Morgan Ventures Energy Corporation	CY7NSF4GMU5SQHINWC28	- Commodity: 75,000
J.P. Morgan (Suisse) SA	VNJ8GUF91FD6KSMJCG78	- Commodity: 5,000 - Credit: 2,000 - Currency: 15,000 - Equity: 3,000 - Interest rate: 5,000
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	- Commodity: 100 - Credit: 200 - Currency: 100 - Equity: 20,000 - Interest rate: 1,000