



Bank of America, National Association
Hong Kong Branch

Disclosure Statement

For the quarter ended Sep 30, 2021

**BANK OF AMERICA, NATIONAL ASSOCIATION
HONG KONG BRANCH
Sep 30, 2021**

BRANCH INFORMATION (HONG KONG OFFICE ONLY)

The Disclosure Statement for the quarter-ended Sep 30, 2021 has been prepared in accordance with the relevant requirements of the Banking (Disclosure) Rules made under section 60A of the Banking Ordinance.

LIQUIDITY INFORMATION

	Sep 30, 2021	Jun 30, 2021
Average Liquidity Maintenance Ratio (“LMR”) for 3 months period	51.05%	51.66%
Average Core Funding ratio (“CFR”) for 3 months period	239.09%	224.98%

The Branch was designated as the category 2A institution by the Hong Kong Monetary Authority effective from July 1, 2020 and thus required to comply with all the calculation and disclosure requirements related to Core Funding Ratio in accordance with the Banking (Liquidity) Rules effective from January 1, 2018.

The average LMR and average CFR for the period are the arithmetic mean of the average value for each calendar month of the reporting period in accordance with the Banking (Liquidity) Rules.

A copy of the Disclosure Statement has been lodged with the Hong Kong Monetary Authority’s Public Registry and is available on the website <https://business.bofa.com/en-us/content/apac-hongkong.html>, for public inspection.