

JPMORGAN CHASE BANK, N.A., HONG KONG BRANCH

**QUARTERLY REGULATORY DISCLOSURE PREPARED UNDER THE BANKING
(DISCLOSURE) RULES**

30TH SEPTEMBER 2018

Liquidity

	2018	
	Q3	Q2
Average liquidity maintenance ratio	68.96%	67.74%
Average core funding ratio	258.47%	214.05%

JPMorgan Chase Bank, N.A., Hong Kong Branch was designated as the category 2A institution by the Hong Kong Monetary Authority 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 1 January 2018.

The Liquidity Maintenance Ratio ("LMR") and Core Funding Ratio ("CFR") are computed in accordance with Section 97H of the Banking Ordinance. The average LMR and average CFR are the arithmetic mean of the average value for each calendar month of the reporting period in accordance with the Banking (Liquidity) Rules.

JPMorgan Chase Bank, N.A., Hong Kong Branch

根據《銀行業（披露）規則》編製季度監管披露

2018年9月30日

流動資金

	二零一八年	
	第三季度	第二季度
平均流動性維持比率	68.96%	67.74%
平均核心資金比率	258.47%	214.05%

分行已被香港金融管理局指定為第2A類機構，故此需要根據《銀行業(流動性)規則》符合所有由二零一八年一月一號起開始生效的核心資金比率計算及披露要求。

流動性維持比率及核心資金比率乃按照銀行業條例第九十七H條而計算。平均流動性維持比率及平均核心資金比率乃根據《銀行業(流動性)規則》於每個報告期內每個曆月的平均值而計算之簡單平均數。