

# J.P. MORGAN CHASE BANK, N.A., HONG KONG BRANCH

JPMorgan Chase Bank, N.A., organized under the laws of U.S.A. with limited liability

## QUARTERLY REGULATORY DISCLOSURE PREPARED UNDER THE BANKING (DISCLOSURE) RULES 30TH SEPTEMBER 2023

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### Liquidity Information Disclosures

#### Liquidity Ratios

|                                     | 3 month's average of<br>Q3 2023 | 3 month's average of<br>Q2 2023 |
|-------------------------------------|---------------------------------|---------------------------------|
| Average liquidity maintenance ratio | 70.44%                          | 73.63%                          |
| Average core funding ratio          | 240.52%                         | 265.74%                         |

The 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 January 1, 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.