

Pillar 3 Semi-Annual Disclosure Report as at 31st December 2025

J.P. Morgan Capital Holdings Limited

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1. INTRODUCTION

Background

The Basel Committee on Banking Supervision published its set of rules on 16 December 2010, referred to as Basel III. The Basel framework consists of a three 'Pillar' approach:

- **Pillar 1** establishes minimum capital requirements, defines eligible capital instruments, and prescribes rules for calculating Risk Weighted Assets ('RWA');
- **Pillar 2** requires banks to have an Internal Capital Adequacy Assessment Process ('ICAAP') and requires that banking supervisors evaluate each bank's overall risk profile as well as its risk management and internal control processes; and
- **Pillar 3** encourages market discipline through a prescribed set of disclosure requirements which allow market participants to assess the risk and capital profiles of banks.

The UK continues to operate under a combination of legacy European Union ('EU')¹ and United Kingdom ('UK')² approaches to regulation. This results in a regulatory framework that is complex and difficult to navigate. His Majesty's Treasury have committed to accelerating the transition towards a UK-only model, with regulation that is currently within 'retained EU law' being repealed and replaced by the respective regulator. The objective is a robust but adaptable framework designed by independent regulators to the needs of the UK financial system. Restating the Capital Requirements Regulation ('CRR') provisions in the Prudential Regulation Authority ('PRA') Rulebook and other policy materials would enhance the clarity and coherence of the regulatory framework for firms by locating all the requirements and expectations for PRA-regulated firms in one place, making it easier for firms to understand the totality of the new prudential regime that would apply to them. The UK's implementation of the final package of changes in the Basel 3 regime – known in the UK as 'Basel 3.1' is set for 1 January 2027.

In addition, the requirements of the European Banking Authority ('EBA') Final Report on Guidelines for Disclosure under Part Eight of the CRR2 ('EBA GL2') have been incorporated into JPMC's disclosure process from 01 January 2018, and are followed for this document. This document also includes some items required under the amendments to CRR that became applicable in June 2019.

This disclosure contains the Pillar 3 disclosures for J.P. Morgan Capital Holdings Limited ('JPMCHL') providing information on the Firm's capital structure, capital adequacy, risk exposures, and RWA.

This disclosure fulfils the requirements as set out in Part Eight of the UK CRR, and in the PRA Supervisory Statements and Statements of Policy³ and guidelines⁴ issued by the EBA.

These disclosures have been prepared in full accordance with the EMEA Pillar 3 Process document⁵, which has been approved at Board level by all disclosing entities.

This document refers to JPMorgan Chase or the Firm when referring to frameworks, methodologies, systems and controls that are adopted throughout JPMorgan Chase and its subsidiaries. Entity names or Company are used to refer to documents, financial resources and other tangible concepts relevant only to that entity.

Means of Disclosure (Article 434)

The disclosure report for UK regulated entities is made available according to Article 434 CRR on the website of JPMorgan Chase & Co. at: <http://investor.shareholder.com/jpmorganchase/basel.cfm>

The ultimate parent of the entity in scope of this disclosure is JPMorgan Chase & Co. ('JPMorgan Chase'), a financial holding company incorporated under Delaware law in 1968. Firmwide disclosure is made under Basel III requirement and is available using the same link as the UK regulated entities disclosure. The report should be read in conjunction with the Annual Report on Form 10-K and the Quarterly Report on Form 10-Q which have been filed with the U.S. Securities and Exchange Commission and available at the following link: <http://investor.shareholder.com/jpmorganchase/sec.cfm>

¹ The Capital Requirements Directive ('CRD') which entered into force on 29 December 2006 and the CRR. The CRR was published in the Official Journal of the European Union on 27 June 2013, and following Brexit, the EU capital requirements that were in force prior to the end of the implementation period (31 December 2020) were onshored into UK law into what is commonly referred to as the "UK CRR"

² The UK published the final rules on the implementation of the Standardised Approach to Counterparty Credit Risk (SA-CCR), Investment Firm Prudential Regime (IFPR) (this applies to some JPM UK entities but not those in the JPMCHL group), changes to the large exposure framework and updated UK leverage requirements (some changes to leverage requirements, such as buffers, reporting and disclosure requirements, did not apply until 1 January 2023 for firms newly in-scope such as JPMCHL) in October 2021. These were applicable on 1 January 2022

³ <https://www.bankofengland.co.uk/prudential-regulation/prudential-and-resolution-policy-index/banking/disclosure>

⁴ PRA expects firms to continue to make every effort to comply with these two existing EU Guidelines and Recommendations that are applicable as at the end of the transition period, to the extent that these remain relevant, and to interpret these in light of any relevant onshoring changes to the legislation to which they relate

⁵ J.P. Morgan EMEA Pillar 3 Process document – first published June 2016, and approved for CRR II changes in April 2022

Firmwide Disclosure

The ultimate parent of the entities in scope of this disclosure is JPMorgan Chase & Co., which is incorporated in the United States of America. Firmwide disclosure is made under the Basel III requirement available at the below link. In addition, the U.S. Securities and Exchange Commission filings made at the firmwide level, 10K and 10Q, provide further information at the following link:
<http://investor.shareholder.com/jpmorganchase/sec.cfm>

Geopolitical tensions

The duration and potential outcomes of geopolitical conflicts remain uncertain.

The Firm and the Group continue to monitor and manage the operational risks associated with geopolitical conflicts, including expectations on the impacts of tariffs, compliance with the financial and economic sanctions and the increased risk of cyber-attacks.

2. ATTESTATION STATEMENT OF DISCLOSURE (ARTICLE 431)

The disclosure information have been prepared in full accordance with the EMEA Pillar 3 Process document, which has been approved at Board level.

The Pillar 3 process outlines:

- The roles and responsibilities in the production of public disclosure
- The annual assessment process requirements for scope and proportionality, disclosure frequency, accuracy and completeness of disclosure, process for omissions on the grounds of materiality, proprietary or confidentiality, and
- The overall governance requirements around disclosures and the processes to compile them.

Attestation:

I confirm that I have taken reasonable measures to ensure that the information presented in this Pillar 3 report meets the requirements of Part 8 of onshored EU Regulation No.2013/575, 2019/876 (and its subsequent amendments) and has been prepared in accordance with the Internal control procedures, guidelines, systems and controls agreed at management body level.

Grant Ross
Managing Director, UK CFO & EMEA Regional Controller

3. KEY METRICS (ARTICLE 447)

Capital resources represent the amount of regulatory capital available to an entity to cover all risks. Defined under the CRR, capital resources are designated into two tiers, Tier 1 and Tier 2. Tier 1 capital consists of Common Equity Tier 1 ('CET1') and Additional Tier 1 ('AT1'). CET1 is the highest quality of capital and typically represents share capital, reserves and audited profit; AT1 contains hybrid debt instruments; Tier 2 capital typically consists of subordinated debt and other eligible capital instruments.

The UK Minimum Requirement for own funds and Eligible liabilities ('MREL'), which is intended to facilitate the resolution or recapitalization of a financial institution without causing financial instability and without recourse to public funds, is defined in the Bank of England ('BoE') Statement of Policy on its Approach to Setting MREL ('MREL SoP').

The information represented in the table below constitutes the applicable data for own funds and eligible liabilities ratio as of 31st December 2025.

Templates disclosed on a quarterly basis include prior period comparatives and commentary on quarterly movements. The Key Metrics template is disclosed semi-annually, and therefore, variance commentary is provided based on the previous semi-annual movement.

Key Quarterly Changes in the below table

- **Total risk exposure amount ('TREA'):**
 - Decrease of \$21bn driven by Counterparty Credit Risk (seasonal client activity impacting Securities Financing Transactions and modelled Derivatives exposures) and Market Risk (reduced model risk and improved hedging leading to reduction in Interest Rate Specific Risk and Equity Specific Risk).
- **Leverage ratio:**
 - Total leverage exposure decreased by \$82bn primarily driven by Securities Financing Transactions due to seasonal trading activity and decrease in Other assets.

Table 1: Disclosure requirements for own funds and eligible liabilities (Article 447(h)) for JPMCHL

(\$'mm)		31-Dec-2025	30-Sep-2025
Own funds and eligible liabilities			
1	Common Equity Tier 1 capital ("CET1")	38,894	39,155
2	CET1 not eligible to meet MREL	(7,270)	(7,908)
3	Eligible CET1 (1+2)	31,624	31,247
4	Eligible Additional Tier 1 capital	10,000	10,000
5	Eligible Tier 2 capital	11,000	11,000
6	Eligible own funds (3+4+5)	52,624	52,247
7	Eligible liabilities	—	—
8	Own funds and eligible liabilities items (6+7)	52,624	52,247
Total risk exposure amount and total exposure measure			
9	Total risk exposure amount ("TREA")	232,942	253,874
10	Total exposure measure ("TEM")	762,034	844,261
Ratio of own funds and eligible liabilities			
11	Own funds and eligible liabilities as a percentage of the TREA	22.59 %	20.58 %
12	Own funds and eligible liabilities as a percentage of the TEM	6.91 %	6.19 %

Key Half-year Changes in the below table

- **Total capital:**
 - Decrease of \$1bn is driven by amortisation of Tier 2 capital and interest paid on Additional Tier 1 capital.
- **Total risk exposure amount:**
 - Decrease of \$8bn primarily due to Securities Financing Transactions and modelled Derivative exposure due to seasonal client activity and changes in the risk weight composition of counterparties.
- **Leverage ratio:**
 - Total leverage exposure decreased by \$40bn due to seasonal trading activity in Securities Financing Transactions, partially offset by increased Derivatives trading volumes.
- **Liquidity Coverage ratio ('LCR'):**
 - The LCR decreased by 23% to 190%, primarily driven by an increase in net funding outflows, partially offset by an increase in High Quality Liquid Assets ('HQLA').

Table 2: Key Metrics for JPMCHL

Key metrics in (\$'mm)		31-Dec-25	30-Jun-25	31-Dec-24
Available own funds (amounts)				
1	Common Equity Tier 1 (CET1) capital	38,894	39,317	39,541
2	Tier 1 capital	48,894	49,317	49,541
3	Total capital	57,447	58,475	59,293
Risk-weighted exposure amounts				
4	Total risk-weighted exposure amount	232,942	240,924	200,540
Capital ratios (as a percentage of risk-weighted exposure amount)				
5	Common Equity Tier 1 ratio (%)	16.70%	16.32%	19.72%
6	Tier 1 ratio (%)	20.99%	20.47%	24.70%
7	Total capital ratio (%)	24.66%	24.27%	29.57%
Additional own funds requirements based on SREP (as a percentage of risk-weighted exposure amount)				
UK 7a	Additional CET1 SREP requirements (%)	1.56%	1.56%	1.56%
UK 7b	Additional AT1 SREP requirements (%)	0.52%	0.52%	0.52%
UK 7c	Additional T2 SREP requirements (%)	0.69%	0.69%	0.70%
UK 7d	Total SREP own funds requirements (%)	10.78%	10.78%	10.78%
Combined buffer requirement (as a percentage of risk-weighted exposure amount)				
8	Capital conservation buffer (%)	2.50%	2.50%	2.50%
9	Institution specific countercyclical capital buffer (%)	0.62%	0.64%	0.59%
11	Combined buffer requirement (%)	3.12%	3.14%	3.09%
UK 11a	Overall capital requirements (%)	13.90%	13.91%	13.87%
12	CET1 available after meeting the total SREP own funds requirements (%)	10.63%	10.26%	13.65%
Leverage ratio				
13	Total exposure measure excluding claims on central banks	762,034	801,904	612,092
14	Leverage ratio excluding claims on central banks (%)	6.42%	6.15%	8.09%
Additional leverage ratio disclosure requirements				
UK 14a	Fully loaded ECL accounting model leverage ratio excluding claims on central banks (%)	6.42%	6.15%	8.09%
UK 14b	Leverage ratio including claims on central banks (%)	6.40%	6.13%	8.05%
UK 14c	Average leverage ratio excluding claims on central banks (%)	5.97%	6.35%	7.061%
UK 14d	Average leverage ratio including claims on central banks (%)	5.94%	6.33%	7.03%
UK 14e	Countercyclical leverage ratio buffer (%)	0.20%	0.20%	0.20%
Liquidity Coverage Ratio				
15	Total high-quality liquid assets (HQLA) (Weighted value -average)	127,350	112,094	103,640
UK 16a	Cash outflows - Total weighted value	166,819	148,347	139,026
UK 16b	Cash inflows - Total weighted value	97,309	93,979	89,224
16	Total net cash outflows (adjusted value)	69,510	54,368	50,009
17	Liquidity coverage ratio (%)	189.84%	213.33%	215.39%
Net Stable Funding Ratio				
18	Total available stable funding	234,451	223,664	216,287
19	Total required stable funding	188,325	180,913	176,119
20	NSFR ratio (%)	124.77%	124.65%	123.82%

Liabilities

The amendments to the CRR published in June 2019 specify, under Article 72a(2), the liabilities that shall be excluded from eligible liabilities items for the purposes of MREL compliance. The table below provides a breakdown of the liability structure of JPMCHL, including the aggregate excluded liabilities under the provisions of Article 72a(2).

Table 3: Liability structure for JPMCHL

Liability structure	Revised Regulation (EU) No 575/2013 Article Reference	JPMCHL (\$'mm)
Tier 2 instruments	Article 72a(1)	11,000
Excluded liabilities	Article 72a(2)	536,363
Residual liabilities		230,000
Total liabilities		777,363

4. MAIN FEATURES OF CAPITAL INSTRUMENTS

The table below presents the main features of regulatory capital instruments for JPMCHL as at 31st December 2025 and as required by Commission Implementing Regulation (EU) No 1423/2013. The terms and conditions for these instruments can be found on the Companies House website. Additional share capital of ordinary shares of \$200mm for JPMCHL was issued in August 2025.

Table 4: Main Features of Regulatory Capital Instruments for JPMCHL

Capital Instruments Main Features		JPMCHL				
		CET1	AT1	AT1	T2	T2
		\$10 ordinary shares	\$5,000mm AT1 Notes	\$5,000mm AT1 Notes	\$6,000mm subordinated loan	\$5,000mm subordinated loan
1	Issuer	JPMCHL	JPMCHL	JPMCHL	JPMCHL	JPMCHL
2	Unique identifier (eg CUSIP, ISIN or Bloomberg identifier for private placement)		XS9988776655	XS7766554433	XS4455667788	XS3344556677
2a	Public or private placement	Private Placement	Private Placement	Private Placement	Private Placement	Private Placement
3	Governing law(s) of the instrument	The Companies Act 2006	English Law	English Law	English Law	English Law
3a	Contractual recognition of write down and conversion powers of resolution authorities	No	No	No	No	No
Regulatory treatment						
4	Current treatment taking into account, where applicable, transitional CRR rules	Common Equity Tier 1	Additional Tier 1	Additional Tier 1	Tier 2	Tier 2
5	Post-transitional CRR rules	Common Equity Tier 1	Additional Tier 1	Additional Tier 1	Tier 2	Tier 2
6	Eligible at solo/(sub-)consolidated/ solo&(sub-)consolidated	(sub-)consolidated	(sub-)consolidated	(sub-)consolidated	(sub-)consolidated	(sub-)consolidated
7	Instrument type (types to be specified by each jurisdiction)	\$ Ordinary	\$ Perpetual Floating Rate Permanent Write-down AT1 Notes	\$ Perpetual Floating Rate Permanent Write-down AT1 Notes	\$ Subordinated Notes/ Loan	\$ Subordinated Notes/ Loan
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	\$8,281 includes nominal and premium	\$5,000mm	\$5,000mm	\$6,000mm	\$5,000mm
9	Nominal amount of instrument	\$10	\$5,000,000,000	\$5,000,000,000	\$6,000,000,000	\$5,000,000,000
9a	Issue price	average issue price \$20	\$5,000,000,000	\$5,000,000,000	\$6,000,000,000	\$5,000,000,000
9b	Redemption price	N/A	N/A	N/A	1	1
10	Accounting classification	Shareholders' equity	Other Equity Instrument	Other Equity Instrument	Liability - amortized cost	Liability - amortized cost

*Currently, the total T2 capital instrument amounts to \$11bn, following a \$1bn redemption on 18th December 2023. Of which, \$5bn was re-papered on 17th October 2024.

Capital Instruments Main Features		JPMCHL				
		CET1	AT1	AT1	T2	T2
		\$10 ordinary shares	\$5,000mm AT1 Notes	\$5,000mm AT1 Notes	\$6,000mm subordinated loan	\$5,000mm subordinated loan
11	Original date of issuance (issued paid up share capital)	\$0.2mm Nov 18 1999	\$5,000mm Dec 06 2022	\$5,000mm Mar 15 2023	Dec 17 2018 (at issue) with initial nominal of \$12,000mm *	Oct 17 2024
		\$2,000mm Jan 25 2000				
		\$959mm Nov 2 2000				
		\$1,110mm Apr 9 2002				
		\$0.01mm Dec 12 2006				
		\$0.01mm Mar 7 2007				
		\$0.01mm Oct 15 2007				
		\$200mm Aug 8 2025				
12	Perpetual or dated	Perpetual	Perpetual	Perpetual	Dated	Dated
13	Original maturity date	No maturity	No maturity	No maturity	December 17 2028	October 17 2039
14	Issuer call subject to prior supervisory approval	No	Yes	Yes	Yes	Yes
15	Optional call date, contingent call dates and redemption amount	N/A	N/A	N/A	N/A	N/A
16	Subsequent call dates, if applicable	N/A	N/A	N/A	N/A	N/A
Coupons / dividends						
17	Fixed or floating dividend/coupon	N/A	Floating	Floating	Floating	Floating
18	Coupon rate and any related index	N/A	SOFR + 3.98%	SOFR + 3.57%	SOFR + 1.68%	SOFR + 1.38%
19	Existence of a dividend stopper	No	No	No	No	No
20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Full discretionary	Full Discretionary	Full Discretionary	Mandatory	Mandatory
20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Full discretionary	Full Discretionary	Full Discretionary	Mandatory	Mandatory
21	Existence of step up or other incentive to redeem	No	No	No	No	No
22	Non-cumulative or cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative	Non-cumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger(s)	N/A	N/A	N/A	N/A	N/A
25	If convertible, fully or partially	N/A	N/A	N/A	N/A	N/A
26	If convertible, conversion rate	N/A	N/A	N/A	N/A	N/A
27	If convertible, mandatory or optional conversion	N/A	N/A	N/A	N/A	N/A
28	If convertible, specify instrument type convertible into	N/A	N/A	N/A	N/A	N/A

Capital Instruments Main Features		JPMCHL				
		CET1	AT1	AT1	T2	T2
		\$10 ordinary shares	\$5,000mm AT1 Notes	\$5,000mm AT1 Notes	\$6,000mm subordinated loan	\$5,000mm subordinated loan
29	If convertible, specify issuer of instrument it converts into	N/A	N/A	N/A	N/A	N/A
30	Write-down features	N/A	Yes	Yes	No	No
31	If write-down, write-down trigger(s)	N/A	Yes	Yes	N/A	N/A
32	If write-down, full or partial	N/A	Full	Full	N/A	N/A
33	If write-down, permanent or temporary	N/A	Permanent	Permanent	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A	N/A	N/A	N/A
34a	Type of subordination (only for eligible liabilities)	regulatory	contractual	contractual	subordinated	subordinated
UK-34b	Ranking of the instrument in normal insolvency proceedings	ranking below all other liabilities	ranking below all other liabilities except senior to CET1	ranking below all other liabilities except senior to CET1	ranking below all other liabilities except senior to CET1 and AT1	ranking below all other liabilities except senior to CET1 and AT1
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Subordinated to AT1 notes and all other liabilities	Subordinated to T2 notes and all other more senior (unsubordinated) liabilities	Subordinated to T2 notes and all other more senior (unsubordinated) liabilities	Subordinated to all other more senior (unsubordinated) liabilities	Subordinated to all other more senior (unsubordinated) liabilities
36	Non-compliant transitioned features	No	No	No	No	No
37	If yes, specify non-compliant features	N/A	N/A	N/A	N/A	N/A
37a	Link to the full term and conditions of the instrument (signposting)	N/A	N/A	N/A	N/A	N/A

Total Capital Requirements

In accordance with PRA Supervisory Statement SS31/15 the firm is now required to disclose the Total Capital Requirements ('TCR'). TCR is the sum of Pillar 1 and Pillar 2A capital requirements. The requirement is only applicable for firms at the highest level of consolidation in the UK.

Table 5: Total Capital Requirements

\$'mm	JPMCHL
Total Capital Requirements	25,104

5. DISCLOSURE OF LEVERAGE RATIO (ARTICLE 451)

Managing Leverage Risk

Leverage risk is monitored through the same processes and frameworks as capital adequacy and stress testing.

Leverage is assessed both on a quarterly point-in-time basis and through stress-testing. The latter is particularly important, as it is forward-looking: if the Company's leverage ratios remain sustainable under stressed conditions, the risk of forced de-leveraging will be low. The results of applying a range of severe but plausible stresses to Company's leverage ratios indicate that at the worst point in the worst stress scenario, the Company maintains a healthy leverage ratio.

The Tier leverage ratio requirement minimum is 3.25% plus a countercyclical leverage ratio buffer estimated at 0.20%. At least 75% of the Tier 1 leverage ratio minimum must be met with CET1 capital.

The information represented in the tables below constitutes the key applicable data elements for leverage identified as per the UK Leverage Ratio Framework (SS45/15).

Table 6: UK LR2 Leverage Ratio Common Disclosure for JPMCHL

LR Com: Leverage Ratio Common Disclosure (\$' mm)		31-Dec-2025	30-Jun-2025
Capital and total exposure measure			
23	Tier 1 capital (leverage)	48,894	49,317
UK-24b	Total exposure measure excluding claims on central banks	762,034	801,904
Leverage ratio			
25	Leverage ratio excluding claims on central banks (%)	6.42 %	6.15 %
UK-25a	Fully loaded ECL accounting model leverage ratio excluding claims on central banks (%)	6.42 %	6.15 %
UK-25b	Leverage ratio excluding central bank reserves as if the temporary treatment of unrealised gains and losses measured at fair value through other comprehensive income had not been applied (%)	6.42 %	6.15 %
UK-25c	Leverage ratio including claims on central banks (%)	6.40 %	6.13 %
Additional leverage ratio disclosure requirements - leverage ratio buffers			
27	Leverage ratio buffer (%)	0.20 %	0.20 %
UK-27b	Of which: countercyclical leverage ratio buffer (%)	0.20 %	0.20 %
Additional leverage ratio disclosure requirements - disclosure of mean values			
UK-31	Average total exposure measure including claims on central banks	823,427	779,037
UK-32	Average total exposure measure excluding claims on central banks	819,547	776,333
UK-33	Average leverage ratio including claims on central banks	5.94 %	6.33 %
UK-34	Average leverage ratio excluding claims on central banks	5.97 %	6.35 %

6. GLOSSARY

AT1	<i>Additional Tier 1</i>
BoE	<i>Bank of England</i>
CET1	<i>Common Equity Tier 1</i>
CRD	<i>Capital Requirements Directive</i>
CRR	<i>Capital Requirements Regulation</i>
EBA	<i>European Banking Authority</i>
EMEA	<i>Europe, Middle East and Africa</i>
EU	<i>European Union</i>
HQLA	<i>High-Quality Liquid Assets</i>
ICAAP	<i>Internal Capital Adequacy Assessment Process</i>
IFPR	<i>Investment Firm Prudential Regime</i>
JPMCHL	<i>J.P. Morgan Capital Holdings Limited</i>
LCR	<i>Liquidity Coverage Ratio</i>
MREL	<i>Minimum Requirement for own funds and Eligible Liabilities</i>
NSFR	<i>Net Stable Funding Ratio</i>
PRA	<i>Prudential Regulation Authority</i>
RWA	<i>Risk Weighted Assets</i>
SA-CCR	<i>Standardised Approach to Counterparty Credit Risk</i>
SREP	<i>Supervisory Review and Evaluation Process</i>
TCR	<i>Total Capital Requirements</i>
TEM	<i>Total Exposure Measure</i>
TREA	<i>Total Risk Exposure Amount</i>
UK	<i>United Kingdom</i>