

**J.P. MORGAN CHASE BANK, N.A., HONG KONG BRANCH****QUARTERLY REGULATORY DISCLOSURE PREPARED UNDER THE BANKING (DISCLOSURE) RULES****30TH JUNE 2018**

---

**Liquidity**

	<b>2018</b>		<b>2017</b>
	<b>Q1</b>	<b>Q2</b>	<b>H1</b>
Average liquidity maintenance ratio	66.22%	67.74%	64.44%
Average core funding ratio	216.74%	214.05%	—

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 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.

**流動資金**

	<b>二零一八年</b>		<b>二零一七年</b>
	<b>第一季度</b>	<b>第二季度</b>	<b>半年度</b>
平均流動性維持比率	66.22%	67.74%	64.44%
平均核心資金比率	216.74%	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。